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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 09/11/2017

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 09/11/2017	Any day expiry	14.24950	14.24950		14.16250	14.16250		17.11	0.00	0.00	0	0.00	
\$ / R	On 13/11/2017	Any day expiry	14.25640	14.25640		14.16260	14.16260		14.06	0.00	0.00	0	70.00	
\$ / R	On 15/11/2017	Any day expiry	14.25640	14.25640		14.16870	14.16870		14.67	0.00	0.00	0	200.00	
\$ / R	On 16/11/2017	Any day expiry	14.26110	14.26110		14.17030	14.17030		14.82	0.00	0.00	0	300.00	
\$ / R	On 17/11/2017	Any day expiry	14.26570	14.26570		14.17190	14.17190		15.14	0.00	0.00	0	1,630.00	
\$ / R	On 23/11/2017	Any day expiry	14.27780	14.27780		14.17150	14.17150		15.23	0.00	0.00	0	0.00	
\$ / R	On 23/11/2017	Any day expiry	14.17	Call	228.70040	0.22870	0.00000	0.00000	228.700	15.24	0.61	171,758,580.00	20,000	10,000.00
\$ / R	On 27/11/2017	Any day expiry	14.28590	14.28590		14.29740	14.29740		15.50	0.00	0.00	0	0.00	
\$ / R	On 27/11/2017	Any day expiry	14.54	Call	105.77130	0.10577	0.00000	0.00000	105.771	16.34	0.32	1,372,550.40	300	300.00
\$ / R	On 28/11/2017	Any day expiry	14.28790	14.28790		14.19620	14.19620		15.66	0.00	0.00	0	1,990.00	
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	8.89580	0.00890	13.95920	0.01396	8.896	14.76	0.04	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.29820	0.00030	0.43610	0.00044	0.298	30.61	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry	14.29190	14.29190		14.20110	14.20110		15.92	0.00	0.00	0	2,708.00	
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	1.99540	0.00200	3.08650	0.00309	1.995	20.16	0.01	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry	14.30000	14.30000		14.21090	14.21090		15.90	0.00	0.00	0	24.00	
\$ / R	On 14/12/2017	Any day expiry	14.32020	14.32020		14.23510	14.23510		16.80	0.00	0.00	0	241.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 15/12/2017	Any day expiry		14.32260	14.32260		14.23720	14.23720		17.01	0.00	0.00	0	1,781.00
\$ / R	On 18/12/2017	Foreign Exchange Future		14.33000	14.33000		14.24340	14.24340		17.26	0.00	1,449,149,910.00	101,127	1,045,875.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	1.00440	0.00100	1.54510	0.00155	1.004	22.48	0.00	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	1.51600	0.00152	2.25740	0.00226	1.516	21.22	0.00	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	1.98640	0.00199	2.89810	0.00290	1.986	20.41	0.01	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	2.12720	0.00213	3.08810	0.00309	2.127	20.21	0.01	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	2.16400	0.00216	3.13760	0.00314	2.164	20.16	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	3.01410	0.00301	4.26970	0.00427	3.014	19.20	0.01	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	3.60270	0.00360	5.04310	0.00504	3.603	18.69	0.01	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	4.01560	0.00402	5.58140	0.00558	4.016	18.39	0.01	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	4.73520	0.00474	6.51390	0.00651	4.735	17.93	0.02	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	5.70490	0.00570	7.76020	0.00776	5.705	17.43	0.02	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	5.81320	0.00581	7.89870	0.00790	5.813	17.38	0.02	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	10.80750	0.01081	15.94310	0.01594	10.808	16.63	0.03	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	15.15030	0.01515	22.31350	0.02231	15.150	16.59	0.05	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	16.17770	0.01618	23.80970	0.02381	16.178	16.58	0.05	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	17.83080	0.01783	26.20630	0.02621	17.831	16.57	0.05	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	19.62510	0.01963	28.79530	0.02880	19.625	16.56	0.06	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	20.90440	0.02090	30.63370	0.03063	20.904	16.55	0.06	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	1,150.90440	1.15090	1,074.03370	1.07403	1,150.904	16.55	0.94	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	21.56930	0.02157	31.58730	0.03159	21.569	16.55	0.06	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	22.25260	0.02225	32.56470	0.03256	22.253	16.54	0.06	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	1,104.41260	1.10441	1,029.04400	1.02904	1,104.413	16.53	0.93	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	32.91880	0.03292	47.61890	0.04762	32.919	16.49	0.09	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	38.01270	0.03801	54.68390	0.05468	38.013	16.47	0.10	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	880.13850	0.88014	814.62780	0.81463	880.139	16.43	0.87	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	795.20050	0.79520	735.39560	0.73540	795.201	16.39	0.84	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	99.01710	0.09902	135.10000	0.13510	99.017	16.51	0.22	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	669.01710	0.66902	618.50000	0.61850	669.017	16.51	0.78	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	109.45070	0.10945	147.69840	0.14770	109.451	16.56	0.23	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	548.56870	0.54857	507.30850	0.50731	548.569	16.73	0.71	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	503.05760	0.50306	465.59180	0.46559	503.058	16.82	0.67	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	173.05760	0.17306	222.19180	0.22219	173.058	16.82	0.33	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	290.84440	0.29084	354.14840	0.35415	290.844	17.16	0.46	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	292.00000	0.29200	276.23730	0.27624	292.000	17.39	0.48	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	253.83890	0.25384	241.71030	0.24171	253.839	17.66	0.43	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	423.83890	0.42384	498.31030	0.49831	423.839	17.66	0.57	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	210.80690	0.21081	202.66310	0.20266	210.807	18.01	0.37	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	141.89020	0.14189	139.61730	0.13962	141.890	18.73	0.27	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	122.24650	0.12225	121.24440	0.12124	122.246	18.99	0.24	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	103.45510	0.10346	103.53780	0.10354	103.455	19.27	0.21	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	101.87520	0.10188	102.05810	0.10206	101.875	19.29	0.21	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	56.50840	0.05651	58.94550	0.05895	56.508	20.20	0.12	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	48.36080	0.04836	51.02240	0.05102	48.361	20.44	0.11	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	24.99780	0.02500	26.81710	0.02682	24.998	21.21	0.06	2,235,370.80	2,600	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.31800	0.00332	3.96610	0.00397	3.318	22.88	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	2.89120	0.00289	3.79700	0.00380	2.891	23.20	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	2.45140	0.00245	3.04250	0.00304	2.451	27.69	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.33970	14.33970	14.25170	14.25170		17.87	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	62.76680	0.06277	85.61290	0.08561	62.767	16.95	0.14	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	3.51850	0.00352	4.23770	0.00424	3.519	27.18	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.35200	14.35200	14.26210	14.26210		18.00	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			14.35690	14.35690	14.26630	14.26630		18.22	0.00	0.00	0	0.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	327.46200	0.32746	307.72440	0.30772	327.462	18.54	0.46	0.00	0	150.00
\$ / R	On 02/01/2018	Any day expiry			14.36670	14.36670	14.27460	14.27460		18.27	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			14.37160	14.37160	14.27880	14.27880		18.45	0.00	0.00	0	241.00
\$ / R	On 09/01/2018	Any day expiry			14.38380	14.38380	14.28920	14.28920		18.64	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	59.74210	0.05974	72.94540	0.07295	59.742	17.91	0.11	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	296.62740	0.29663	277.84940	0.27785	296.627	19.38	0.39	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	260.74320	0.26074	245.40400	0.24540	260.743	19.60	0.35	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			14.38630	14.38630	14.29130	14.29130		18.79	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			14.39110	14.39110	14.29540	14.29540		18.93	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry			14.40540	14.40540	14.30920	14.30920		18.70	0.00	0.00	0	241.00
\$ / R	On 25/01/2018	Any day expiry			14.42100	14.42100	14.32830	14.32830		18.51	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.43440	14.43440	14.34470	14.34470		18.43	0.00	0.00	0	1,564.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	93.20210	0.09320	106.98740	0.10699	93.202	17.61	0.14	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	96.58950	0.09659	110.82980	0.11083	96.590	17.62	0.15	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	101.84230	0.10184	116.78280	0.11678	101.842	17.62	0.15	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	120.91740	0.12092	138.33250	0.13833	120.917	17.64	0.18	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.43670	14.43670	14.34740	14.34740		18.41	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	32.14930	0.03215	34.52640	0.03453	32.149	18.72	0.06	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	63.80480	0.06380	73.48710	0.07349	63.805	17.56	0.11	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	78.65750	0.07866	90.44290	0.09044	78.658	17.58	0.13	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	252.63670	0.25264	238.71740	0.23872	252.637	19.72	0.30	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	192.25240	0.19225	183.34120	0.18334	192.252	20.25	0.24	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	150.31940	0.15032	144.80510	0.14481	150.319	20.73	0.20	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	138.51160	0.13851	133.50200	0.13350	138.512	20.89	0.18	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			14.44780	14.44780	14.36110	14.36110		18.29	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	232.75170	0.23275	263.81880	0.26382	232.752	17.62	0.28	0.00	0	35,000.00
\$ / R	On 13/02/2018	Any day expiry			14.46350	14.46350	14.38020	14.38020		18.17	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.46810	14.46810	14.38470	14.38470		18.16	0.00	0.00	0	0.00
\$ / R	On 28/02/2018	Any day expiry			14.49870	14.49870	14.41380	14.41380		18.04	0.00	0.00	0	0.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	412.64880	0.41265	454.25660	0.45426	412.649	17.68	0.39	583,463.73	101	90,000.00
\$ / R	On 01/03/2018	Any day expiry			14.50100	14.50100	14.41600	14.41600		18.03	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry	13.50	Put	173.43820	0.17344	193.75060	0.19375	173.438	17.15	0.21	0.00	0	100,000.00
\$ / R	On 02/03/2018	Any day expiry			14.50340	14.50340	14.41830	14.41830		18.04	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	150.98690	0.15099	169.01390	0.16901	150.987	17.12	0.19	0.00	0	100,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.54340	14.54340	14.45630	14.45630		17.89	0.00	38,685,444.00	2,660	174,515.00

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	12.00	Put	19.77240		0.01977		22.19040	0.02219	19.772	17.84	0.03	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	35.77680		0.03578		39.68530	0.03969	35.777	17.49	0.05	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	38.10800		0.03811		42.22000	0.04222	38.108	17.45	0.06	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	44.51310		0.04451		49.17730	0.04918	44.513	17.35	0.07	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	49.52830		0.04953		54.61250	0.05461	49.528	17.28	0.07	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	84.75120		0.08475		92.60110	0.09260	84.751	16.92	0.11	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	92.07650		0.09208		100.47010	0.10047	92.076	16.86	0.12	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	127.01170		0.12701		141.80250	0.14180	127.012	16.81	0.16	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	132.87050		0.13287		148.26930	0.14827	132.870	16.82	0.16	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	160.54850		0.16055		178.73080	0.17873	160.549	16.87	0.19	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	165.14850		0.16515		183.77850	0.18378	165.148	16.88	0.19	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	189.55630		0.18956		210.50960	0.21051	189.556	16.92	0.22	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	1,232.95630		1.23296	1,166.80960	1.16681	1,232.956	16.92	0.78	0.78	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	216.39380		0.21639		239.79210	0.23979	216.394	16.96	0.24	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	258.20360		0.25820		285.19910	0.28520	258.204	17.01	0.27	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	1,047.98850		1.04799	988.62990	0.98863	1,047.989	17.02	0.72	0.72	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	318.34250		0.31834		351.27510	0.35128	318.343	17.16	0.31	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	375.08990		0.37509		412.13740	0.41214	375.090	17.32	0.35	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	423.57560		0.42358		463.86660	0.46387	423.576	17.44	0.38	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	432.75680		0.43276		473.63680	0.47364	432.757	17.47	0.38	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	442.05000		0.44205		483.51840	0.48352	442.050	17.49	0.39	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	665.59030		0.66559	0.00000	0.00000	665.590	17.76	0.55	0.55	79,138,128.10	10,000	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	660.93520		0.66094		622.54560	0.62255	660.935	17.77	0.55	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	589.18370		0.58918		639.45300	0.63945	589.184	17.82	0.47	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	594.66090		0.59466		645.31920	0.64532	594.661	17.83	0.47	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	605.69380		0.60569		657.12810	0.65713	605.694	17.85	0.47	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	536.03570		0.53604		506.32570	0.50633	536.036	18.19	0.47	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	496.29030		0.49629		469.05090	0.46905	496.290	18.36	0.44	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	482.52890		0.48253		456.15660	0.45616	482.529	18.42	0.43	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	479.14750		0.47915		452.98660	0.45299	479.148	18.43	0.43	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	465.83350		0.46583		440.51820	0.44052	465.833	18.49	0.42	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	449.68510		0.44969		425.39980	0.42540	449.685	18.57	0.41	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	416.01620		0.41602		393.90240	0.39390	416.016	18.74	0.39	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	374.00320		0.37400		355.07720	0.35508	374.003	18.97	0.36	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	324.92750		0.32493		309.51060	0.30951	324.928	19.29	0.32	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	315.94820		0.31595		301.15110	0.30115	315.948	19.35	0.31	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	276.65750		0.27666		264.59000	0.26459	276.658	19.66	0.28	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	265.33220		0.26533		254.05280	0.25405	265.332	19.76	0.27	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	223.15280		0.22315		213.92750	0.21393	223.153	20.17	0.23	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	198.74940		0.19875		191.07410	0.19107	198.749	20.38	0.21	0.00	0	225,000.00
\$ / R	On 24/04/2018	Any day expiry			14.62810		14.62810		14.53700	14.53700		17.71	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.63050		14.63050		14.53920	14.53920		17.70	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	926.52450		0.92652		987.79060	0.98779	926.524	18.19	0.56	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	340.82810		0.34083		324.93650	0.32494	340.828	19.39	0.30	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 30/04/2018	Any day expiry			14.64230	14.64230		14.55040	14.55040		17.65	0.00	0.00	0	110.00
\$ / R	13.80	Put	On 30/04/2018	Any day expiry	314.75650	0.31476	343.30700	0.34331	314.757	16.73	0.28	0.00	0	1,000.00			
\$ / R	15.23	Call	On 30/04/2018	Any day expiry	496.56170	0.49656	470.23360	0.47023	496.562	18.45	0.40	0.00	0	500.00			
\$ / R	15.66	Call	On 30/04/2018	Any day expiry	384.25930	0.38426	365.57850	0.36558	384.259	19.09	0.33	0.00	0	500.00			
\$ / R			On 11/05/2018	Any day expiry	14.66820	14.66820	14.57500	14.57500		17.60	0.00	0.00	0	70.00			
\$ / R			On 15/05/2018	Any day expiry	14.67750	14.67750	14.58410	14.58410		17.57	0.00	0.00	0	0.00			
\$ / R			On 31/05/2018	Any day expiry	14.71450	14.71450	14.62150	14.62150		17.58	0.00	0.00	0	181.00			
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	340.03290	0.34003	368.97570	0.36898	340.033	16.64	0.28	0.00	0	1,000.00			
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	520.84950	0.52085	496.07180	0.49607	520.849	18.53	0.39	0.00	0	500.00			
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	407.72760	0.40773	389.81760	0.38982	407.728	19.19	0.32	0.00	0	500.00			
\$ / R			On 18/06/2018	Foreign Exchange Future	14.75610	14.75610	14.66350	14.66350		17.58	0.00	737,805.00	50	110,301.00			
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	9.59520	0.00960	10.33420	0.01033	9.595	17.51	0.01	0.00	0	750.00			
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future	13.39750	0.01340	14.69730	0.01470	13.398	15.95	0.02	0.00	0	32,782.00			
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future	25.46710	0.02547	31.50250	0.03150	25.467	15.19	0.04	0.00	0	137,000.00			
\$ / R	12.40	Put	On 18/06/2018	Foreign Exchange Future	55.02280	0.05502	64.50040	0.06450	55.023	15.54	0.07	0.00	0	12,603.00			
\$ / R	12.75	Put	On 18/06/2018	Foreign Exchange Future	97.78310	0.09778	110.71680	0.11072	97.783	15.85	0.11	0.00	0	32,782.00			
\$ / R	12.96	Put	On 18/06/2018	Foreign Exchange Future	132.91040	0.13291	148.02060	0.14802	132.910	16.03	0.14	0.00	0	2,700.00			
\$ / R	13.00	Put	On 18/06/2018	Foreign Exchange Future	140.49700	0.14050	156.02780	0.15603	140.497	16.07	0.14	0.00	0	14,658.00			
\$ / R	13.05	Put	On 18/06/2018	Foreign Exchange Future	150.40560	0.15041	166.45910	0.16646	150.406	16.11	0.15	0.00	0	1,250.00			
\$ / R	13.17	Put	On 18/06/2018	Foreign Exchange Future	176.14700	0.17615	193.46400	0.19346	176.147	16.22	0.17	0.00	0	965.00			
\$ / R	13.22	Put	On 18/06/2018	Foreign Exchange Future	187.71280	0.18771	205.50630	0.20551	187.713	16.26	0.18	0.00	0	15,000.00			
\$ / R	13.30	Put	On 18/06/2018	Foreign Exchange Future	207.27600	0.20728	225.70660	0.22571	207.276	16.33	0.19	0.00	0	50.00			
\$ / R	13.46	Put	On 18/06/2018	Foreign Exchange Future	248.51400	0.24851	270.04680	0.27005	248.514	16.42	0.22	0.00	0	5,183.00			
\$ / R	13.48	Put	On 18/06/2018	Foreign Exchange Future	254.03190	0.25403	275.96680	0.27597	254.032	16.43	0.22	0.00	0	7,420.00			
\$ / R	13.64	Put	On 18/06/2018	Foreign Exchange Future	301.14000	0.30114	326.40350	0.32640	301.140	16.51	0.25	0.00	0	70,530.00			
\$ / R	13.70	Put	On 18/06/2018	Foreign Exchange Future	320.19020	0.32019	346.74670	0.34675	320.190	16.54	0.26	0.00	0	184,000.00			
\$ / R	13.83	Put	On 18/06/2018	Foreign Exchange Future	364.10270	0.36410	393.52790	0.39353	364.103	16.61	0.29	0.00	0	300.00			
\$ / R	13.84	Put	On 18/06/2018	Foreign Exchange Future	367.63180	0.36763	397.28280	0.39728	367.632	16.62	0.29	0.00	0	500.00			
\$ / R	13.90	Put	On 18/06/2018	Foreign Exchange Future	389.25730	0.38926	420.26380	0.42026	389.257	16.65	0.30	0.00	0	1,000.00			
\$ / R	14.00	Put	On 18/06/2018	Foreign Exchange Future	427.03710	0.42704	462.97570	0.46298	427.037	16.70	0.32	0.00	0	6,130.00			
\$ / R	14.10	Put	On 18/06/2018	Foreign Exchange Future	469.66050	0.46966	508.01610	0.50802	469.661	16.82	0.34	0.00	0	7,028.00			
\$ / R	14.71	Call	On 18/06/2018	Foreign Exchange Future	824.37810	0.82438	784.59910	0.78460	824.378	17.53	0.54	0.00	0	50.00			
\$ / R	14.81	Call	On 18/06/2018	Foreign Exchange Future	782.76580	0.78277	745.24760	0.74525	782.766	17.65	0.52	0.00	0	500.00			
\$ / R	15.11	Call	On 18/06/2018	Foreign Exchange Future	670.04790	0.67005	638.43720	0.63844	670.048	18.03	0.46	0.00	0	760.00			
\$ / R	15.14	Call	On 18/06/2018	Foreign Exchange Future	659.68500	0.65969	628.63130	0.62863	659.685	18.07	0.46	0.00	0	2,700.00			
\$ / R	15.43	Call	On 18/06/2018	Foreign Exchange Future	567.38620	0.56739	541.58040	0.54158	567.386	18.43	0.41	0.00	0	15,000.00			
\$ / R	15.53	Call	On 18/06/2018	Foreign Exchange Future	538.85450	0.53885	515.02330	0.51502	538.854	18.56	0.39	0.00	0	965.00			
\$ / R	16.16	Call	On 18/06/2018	Foreign Exchange Future	392.81220	0.39281	376.70020	0.37670	392.812	19.44	0.30	0.00	0	5,183.00			
\$ / R	16.38	Call	On 18/06/2018	Foreign Exchange Future	351.13430	0.35113	336.50840	0.33651	351.134	19.70	0.27	0.00	0	750.00			
\$ / R	16.41	Call	On 18/06/2018	Foreign Exchange Future	345.68910	0.34569	331.39430	0.33139	345.689	19.74	0.27	0.00	0	300.00			
\$ / R	16.49	Call	On 18/06/2018	Foreign Exchange Future	331.60110	0.33160	318.15910	0.31816	331.601	19.82	0.26	0.00	0	7,420.00			
\$ / R	16.52	Call	On 18/06/2018	Foreign Exchange Future	326.47910	0.32648	313.34580	0.31335	326.479	19.86	0.26	0.00	0	32,782.00			
\$ / R	17.00	Call	On 18/06/2018	Foreign Exchange Future	255.06410	0.25506	246.26880	0.24627	255.064	20.38	0.21	0.00	0	1,500.00			
\$ / R	17.21	Call	On 18/06/2018	Foreign Exchange Future	229.33250	0.22933	222.08630	0.22209	229.333	20.60	0.19	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	17.28	Call	221.40270	0.22140	214.63070	0.21463	221.403	20.68	0.18	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	210.59670	0.21060	204.46540	0.20447	210.597	20.79	0.18	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.78150	14.78150	14.68920	14.68920		17.57	0.00	0.00	0	0.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	362.43990	0.36244	391.52750	0.39153	362.440	16.60	0.28	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	542.95560	0.54296	520.08160	0.52008	542.956	18.65	0.38	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	429.75250	0.42975	413.37490	0.41337	429.753	19.30	0.32	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.78850	14.78850	14.69620	14.69620		17.54	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.83000	14.83000	14.73820	14.73820		17.62	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.83930	14.83930	14.74760	14.74760		17.60	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	533.28360	0.53328	571.98850	0.57199	533.284	16.84	0.35	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	576.12440	0.57612	553.11440	0.55311	576.124	18.64	0.39	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.84160	14.84160	14.74990	14.74990		17.60	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.85550	14.85550	14.76390	14.76390		17.58	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	383.90210	0.38390	411.47280	0.41147	383.902	16.56	0.28	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	566.69990	0.56670	544.76430	0.54476	566.700	18.74	0.38	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	453.25190	0.45325	436.65210	0.43665	453.252	19.38	0.31	0.00	0	500.00
\$ / R	On 13/08/2018	Any day expiry			14.88550	14.88550	14.79430	14.79430		17.60	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.92870	14.92870	14.83800	14.83800		17.63	0.00	0.00	0	0.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	403.46170	0.40346	430.79630	0.43080	403.462	16.55	0.27	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	581.04550	0.58105	561.29060	0.56129	581.046	18.89	0.37	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	467.62860	0.46763	452.65370	0.45265	467.629	19.49	0.31	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.96950	14.96950	14.87930	14.87930		17.58	0.00	0.00	0	3,267.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	15.70000	0.01570	17.35940	0.01736	15.700	16.50	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	90.85090	0.09085	103.95070	0.10395	90.851	14.65	0.09	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	97.42660	0.09743	111.11540	0.11112	97.427	14.73	0.10	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	135.15300	0.13515	151.89780	0.15190	135.153	15.13	0.12	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,680.97120	1.68097	1,615.09810	1.61510	1,680.971	16.43	0.75	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	387.80860	0.38781	413.57110	0.41357	387.809	16.48	0.26	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	639.13610	0.63914	617.96490	0.61796	639.136	18.70	0.39	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	621.22450	0.62122	600.92220	0.60092	621.224	18.79	0.38	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	596.59960	0.59660	577.50180	0.57750	596.600	18.90	0.37	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	417.17360	0.41717	406.23530	0.40624	417.174	19.83	0.27	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.99600	14.99600	14.90600	14.90600		17.62	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	418.47310	0.41847	445.50170	0.44550	418.473	16.53	0.27	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	595.29200	0.59529	577.20160	0.57720	595.292	18.99	0.36	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	478.58190	0.47858	465.30630	0.46531	478.582	19.58	0.30	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			15.06090	15.06090	14.97160	14.97160		17.61	0.00	0.00	0	70.00
\$ / R	On 31/10/2018	Any day expiry			15.07530	15.07530	14.98620	14.98620		17.59	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	434.22150	0.43422	460.99550	0.46100	434.222	16.50	0.27	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	614.71060	0.61471	598.46000	0.59846	614.711	19.09	0.35	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	500.67880	0.50068	488.97880	0.48898	500.679	19.63	0.30	0.00	0	500.00
\$ / R	On 13/11/2018	Any day expiry			15.10650	15.10650	15.01780	15.01780		17.63	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			15.14960	15.14960	15.05990	15.05990		17.72	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	448.43940	0.44844	475.86210	0.47586	448.439	16.51	0.26	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	632.61140	0.63261	616.24000	0.61624	632.611	19.32	0.35	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	511.81300	0.51181	501.11110	0.50111	511.813	19.89	0.29	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.18520	15.18520	15.09460	15.09460		17.75	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			15.22840	15.22840	15.13680	15.13680		17.86	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	460.93920	0.46094	489.10790	0.48911	460.939	16.51	0.26	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	654.56310	0.65456	637.71730	0.63772	654.563	19.55	0.34	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	531.18980	0.53119	519.91020	0.51991	531.190	20.16	0.29	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			15.34020	15.34020	15.24590	15.24590		18.02	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.42400	15.42400	15.32770	15.32770		18.08	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.64770	15.64770	15.54590	15.54590		18.33	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.65640	16.65640	16.53920	16.53920		19.23	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.79150	16.79150	16.67300	16.67300		19.35	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.93250	16.93250	16.81260	16.81260		19.45	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.33000	14.33000	14.24340	14.24340		17.26	0.00	343,920.00	24	803.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.54340	14.54340	14.45630	14.45630		17.89	0.00	0.00	0	28.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.75610	14.75610	14.66350	14.66350		17.58	0.00	0.00	0	9.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.96950	14.96950	14.87930	14.87930		17.58	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.19000	15.19000	15.19000	15.19000		0.00	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.64770	15.64770	15.54590	15.54590		18.33	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry			18.73990	18.73990	18.60720	18.60720		16.63	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry	19.19	Call	148.01080	0.14801	132.01980	0.13202	148.011	17.48	0.30	0.00	0	15,200.00
£ / R	On 15/12/2017	Any day expiry			18.78260	18.78260	18.65880	18.65880		17.21	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.79470	18.79470	18.66900	18.66900		17.27	0.00	3,477,019.50	185	210,768.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	773.90080	0.77390	701.20810	0.70121	773.901	16.99	0.73	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	131.87350	0.13187	123.66570	0.12367	131.874	18.86	0.21	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			18.96330	18.96330	18.83230	18.83230		18.50	0.00	0.00	0	10.00
£ / R	On 19/03/2018	Foreign Exchange Future			19.13380	19.13380	19.00790	19.00790		18.36	0.00	1,913,380.00	100	3,791.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	138.22200	0.13822	150.33620	0.15034	138.222	18.24	0.13	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	479.76900	0.47977	446.38530	0.44639	479.769	19.14	0.35	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.47280	19.47280	19.33790	19.33790		18.10	0.00	0.00	0	4,883.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.81490	19.81490	19.68200	19.68200		18.13	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.60650	20.60650	20.46500	20.46500		17.83	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12652	0.12652	0.12566	0.12566		25.28	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12908	0.12908	0.12823	0.12823		23.19	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.13168	0.13168	0.13079	0.13079		22.48	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14715	0.14715	0.14607	0.14607		21.51	0.00	0.00	0	0.00
€ / R	On 15/11/2017	Any day expiry			16.58350	16.58350	16.43900	16.43900		13.48	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.63270	16.63270	16.48030	16.48030		14.78	0.00	0.00	0	800.00
€ / R	On 15/12/2017	Any day expiry			16.64870	16.64870	16.50180	16.50180		16.15	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.69680	16.69680	16.55420	16.55420		16.33	0.00	54,515,052.00	3,265	108,773.00

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	14.00	Put	2.20270		0.00220		3.25060	0.00325	2.203	21.61	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	521.39920		0.52140		452.41210	0.45241	521.399	16.07	0.65	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.73360		16.73360		16.58570	16.58570		17.00	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.86900		16.86900		16.72100	16.72100		17.22	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	147.55920		0.14756		181.49850	0.18150	147.559	16.58	0.19	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry			16.97150		16.97150		16.83170	16.83170		16.96	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	367.49950		0.36750		427.71650	0.42772	367.499	16.55	0.34	436,247.14	77	114,748.00
€ / R	On 19/03/2018	Foreign Exchange Future			17.04310		17.04310		16.90060	16.90060		16.91	0.00	12,322,161.30	723	13,928.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	78.08400		0.07808		89.04930	0.08905	78.084	16.53	0.10	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	82.48000		0.08248		93.93240	0.09393	82.480	16.45	0.10	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	376.57280		0.37657		435.40660	0.43541	376.573	16.38	0.33	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	964.33350		0.96433		884.96470	0.88496	964.334	16.47	0.65	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	705.19440		0.70519		646.25010	0.64625	705.194	16.87	0.53	0.00	0	620.00
€ / R	On 18/06/2018	Foreign Exchange Future			17.39350		17.39350		17.24200	17.24200		16.73	0.00	0.00	0	736.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	26.16700		0.02617		27.86400	0.02786	26.167	16.50	0.03	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	30.85380		0.03085		36.29810	0.03630	30.854	16.03	0.03	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	147.65030		0.14765		168.55230	0.16855	147.650	15.87	0.13	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	448.28080		0.44828		501.14970	0.50115	448.281	16.02	0.30	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	507.34410		0.50734		473.17430	0.47317	507.344	17.92	0.34	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	206.14510		0.20615		195.45030	0.19545	206.145	19.79	0.16	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.75390		17.75390		17.60180	17.60180		16.70	0.00	0.00	0	4,679.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.93570		18.93570		18.76470	18.76470		17.30	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.50166		98.50166		98.12006	98.12006			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.61824		95.61824		95.23425	95.23425			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.43770		94.43770		94.05821	94.05821			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.59024		96.59024		96.22342	96.22342			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.32103		100.32103		99.96923	99.96923			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			98.96081		98.96081		98.61170	98.61170			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			101.00819		101.00819		100.67018	100.67018			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.66619		104.66619		104.34203	104.34203			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75951		99.75951		99.75951	99.75951			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.71790		99.71790		99.71374	99.71374			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.93837		99.93837		99.92245	99.92245			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.20013		100.20013		100.16835	100.16835			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			99.00190		99.00190		98.99755	98.99755			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.62303		98.62303		98.60907	98.60907			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.67046		98.67046		98.63809	98.63809			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.20000		99.20000		99.15000	99.15000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.71457		99.71457		99.65010	99.65010			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.25531		100.25531		100.17036	100.17036			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 20/09/2019	Interest Rate Swap	100.81132	100.81132	100.81132	100.70278	100.70278				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.74079	97.74079	97.74079	97.54630	97.54630				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.09735	97.09735	97.09735	96.88487	96.88487				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.42318	96.42318	96.42318	96.19207	96.19207				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.72494	96.72494	96.72494	96.47600	96.47600				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.01952	99.01952	99.01952	98.76053	98.76053				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.27086	99.27086	99.27086	99.00442	99.00442				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.57593	100.57593	100.57593	100.30327	100.30327				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.86472	102.86472	102.86472	102.58850	102.58850				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	554.42300	554.42300	554.42300	555.05200	555.05200				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	564.74400	564.74400	564.74400	565.38100	565.38100				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	629.14800	629.14800	629.14800	630.19900	630.19900				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	640.86000	640.86000	640.86000	641.92500	641.92500				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	565.83900	565.83900	565.83900	566.42500	566.42500				0.00	0.00	0	774.00
ALBI	On 03/05/2018	Index Future	576.37200	576.37200	576.37200	576.96500	576.96500				0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.97680	10.97680	10.97680	10.93280	10.93280			14.91	0.00	2,195,360.00	200	16,394.00
AU\$ / R	On 27/12/2017	Any day expiry	10.99300	10.99300	10.99300	10.94650	10.94650			15.37	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	11.13430	11.13430	11.13430	11.09020	11.09020			15.88	0.00	2,226,860.00	200	900.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.29290	11.29290	11.29290	11.24500	11.24500			15.37	0.00	0.00	0	300.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.45180	11.45180	11.45180	11.40630	11.40630			15.07	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.95510	11.95510	11.95510	11.90230	11.90230			14.94	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.27240	11.27240	11.27240	11.19040	11.19040			14.50	0.00	2,818,100.00	250	600.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.45270	11.45270	11.45270	11.36980	11.36980			15.48	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.62980	11.62980	11.62980	11.54290	11.54290			16.01	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.41230	14.41230	14.41230	14.28010	14.28010			15.26	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.72840	14.72840	14.72840	14.59560	14.59560			16.11	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	15.04750	15.04750	15.04750	14.90760	14.90760			16.22	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.77370	16.77370	16.77370	16.60380	16.60380			17.26	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.15110	2.15110	2.15110	2.14390	2.14390			16.31	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.16980	2.16980	2.16980	2.16270	2.16270			17.15	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.18890	2.18890	2.18890	2.18130	2.18130			16.97	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.27160	2.27160	2.27160	2.26280	2.26280			17.19	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.24510	2.24510	2.24510	2.22530	2.22530			16.53	0.00	0.00	0	1,200.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.29240	2.29240	2.29240	2.27250	2.27250			17.53	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.34020	2.34020	2.34020	2.31920	2.31920			16.99	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
DKK / R	On 14/06/2019	Foreign Exchange Future			2.67410		2.67410		2.64730	2.64730		18.35	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future			11.36793		75.00342		11.36406	75.02536			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future			11.48869		72.60802		11.48476	72.62991			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future			11.59401		77.45505		11.59009	77.47980			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future			11.71628		74.63552		11.71230	74.66018			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			563.99600		563.99600		564.63400	564.63400			0.00	0.00	0	794.00
GOVI	On 03/05/2018	GOVI			574.49500		574.49500		575.14100	575.14100			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future			1.83790		1.83790		1.82730	1.82730		16.93	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future			1.86810		1.86810		1.85730	1.85730		17.58	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future			1.89790		1.89790		1.88630	1.88630		17.48	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			2.11590		2.11590		2.10150	2.10150		18.54	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future			129.56743		129.56743		129.58049	129.58049			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future			131.99222		131.99222		132.00509	132.00509			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future			100.13993		100.13993		100.14960	100.14960			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future			100.99586		100.99586		101.00547	101.00547			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future			103.63433		103.63433		103.91388	103.91388			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future			104.48516		104.48516		104.76965	104.76965			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
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	124.99517		124.99517		125.40925	125.40925			0.00	0.00	0	18,785.00
I2038	On 03/05/2018	Bond Future	127.33441		127.33441		127.75567	127.75567			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	122.35942		122.35942		122.37101	122.37101			0.00	0.00	0	21,197.00
I2046	On 03/05/2018	Bond Future	123.04955		123.04955		123.06121	123.06121			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	127.40212		127.40212		127.41442	127.41442			0.00	1,528,825.44	12	22,915.00
I2050	On 03/05/2018	Bond Future	129.78641		129.78641		129.79852	129.79852			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	249.96800		249.96800		250.36900	250.36900			0.00	0.00	0	872.00
IGOV	On 03/05/2018	Index Future	254.64600		254.64600		255.05400	255.05400			0.00	0.00	0	272.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.25000		92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	7.24000		92.76000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.17000		92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.15000		92.85000		7.15000	92.85000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.13750		0.13750		0.13660	0.13660			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13700		0.13700		0.13620	0.13620			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13660		0.13660		0.13580	0.13580			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13650		0.13650		0.13450	0.13450			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.12400		0.12400		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.76310		1.76310		1.74710	1.74710		14.73	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.79370		1.79370		1.77780	1.77780		15.92	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.82490		1.82490		1.80810	1.80810		15.19	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.95800		1.95800		1.94030	1.94030		15.47	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.94730		9.94730		9.86400	9.86400		15.94	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	10.08330		10.08330		9.99930	9.99930		16.81	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	10.22050		10.22050		10.13240	10.13240		16.26	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	11.31740		11.31740		11.20910	11.20910		16.29	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
PULA / R	On 18/12/2017	Foreign Exchange Future			1.35280		1.35280		1.34540	1.34540			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.36840		1.36840		1.36080	1.36080			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.38470		1.38470		1.37660	1.37660			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.50140		1.50140		1.49130	1.49130			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31160		1.31160		1.31070	1.31070			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31560		1.31560		1.31490	1.31490			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.31960		1.31960		1.31880	1.31880			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.16520		1.16520		1.16220	1.16220			0.00	0.00	0	111.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.17190		1.17190		1.16910	1.16910			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.17870		1.17870		1.17580	1.17580			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.36202		108.08962		9.33158	108.27870		8.08	0.00	976,697,806.32	9,036	110,272.00
R186	On 01/02/2018	Bond Future	7.75	Call	7.28000		0.00728		8.89000	0.00889	7.280	7.70	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	174.78000		0.17478		197.61000	0.19761	174.780	7.79	0.09	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	4,281.48000		4.28148		4,134.29000	4.13429	4,281.480	7.89	0.82	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	3,048.51000		3.04851		2,926.33000	2.92633	3,048.510	7.98	0.70	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	2,048.83000		2.04883		1,954.84000	1.95484	2,048.830	8.08	0.56	0.00	0	775.00
R186	On 03/05/2018	Bond Future			9.44264		110.10157		9.41095	110.29342		8.01	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 01/02/2018	Bond Future			296.96570		296.96570		296.99665	296.99665			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			302.52324		302.52324		302.55380	302.55380			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			236.48948		236.48948		237.70018	237.70018		4.66	0.00	198,887,652.68	841	22,922.00
R202	On 03/05/2018	Bond Future			240.91516		240.91516		242.14788	242.14788		4.60	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.66791		99.69814		8.63689	99.82034		4.91	0.00	25,024,233.14	251	61,360.00
R2023	On 03/05/2018	Bond Future			8.73659		97.62406		8.70379	97.74790		4.91	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 01/02/2018	Bond Future			9.84625		87.30530		9.82119	87.46390			0.00	0.00	0	63,877.00
R2030	On 03/05/2018	Bond Future			9.92807		88.93020		9.90220	89.09108			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			10.04426		89.50518		10.01928	89.67369		11.38	0.00	13,694,292.54	153	42,399.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 01/02/2018	Bond Future	9.20	Call	260.67000		0.26067		286.48000	0.28648	260.670	11.00	0.12	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	353.78000		0.35378		386.19000	0.38619	353.780	11.04	0.15	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	470.57000		0.47057		510.41000	0.51041	470.570	11.09	0.19	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	538.79000		0.53879		582.65000	0.58265	538.790	11.12	0.21	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.12515		87.01415		10.09939	87.18518		11.93	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			10.19144		93.33865		10.18198	93.40834			0.00	0.00	0	53,126.00
R2035	On 03/05/2018	Bond Future			10.27015		90.57577		10.26046	90.64614			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future			10.25108		85.61621		10.24672	85.64822		13.37	0.00	4,023,961.87	47	52,960.00
R2037	On 03/05/2018	Bond Future			10.33153		87.20965		10.32711	87.24165		13.34	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.76039		101.21652		7.61356	101.33848		0.76	0.00	0.00	0	41,951.00
R204	On 03/05/2018	Bond Future			7.86257		103.10051		7.65580	103.22406		0.56	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			10.34677		88.54619		10.34243	88.58001		14.00	0.00	0.00	0	25,950.00
R2040	On 03/05/2018	Bond Future			10.42783		90.19411		10.42342	90.22799		13.96	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future			10.36454		85.69173		10.36018	85.72590		14.60	0.00	0.00	0	17,728.00
R2044	On 03/05/2018	Bond Future			10.44294		87.28654		10.43851	87.32079		14.57	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future			10.31520		89.39558		10.31085	89.43055		14.37	0.00	0.00	0	103,556.00
R2048	On 03/05/2018	Bond Future			10.38725		86.62262		10.38283	86.65770		15.06	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			8.07679		98.97591		8.03210	99.05400		1.74	0.00	0.00	0	42,141.00
R207	On 03/05/2018	Bond Future			8.17285		100.81813		8.12149	100.89699		1.57	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			8.32209		98.10433		8.28481	98.20311		2.93	0.00	0.00	0	34,887.00
R208	On 03/05/2018	Bond Future			8.39804		96.52918		8.35744	96.62913		2.76	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 01/02/2018	Bond Future			10.11549		70.36170		10.11108	70.38902		13.45	0.00	21,249,233.40	302	151,679.00
R209	On 01/02/2018	Bond Future	9.32	Call	289.70000		0.28970		299.09000	0.29909	289.700	13.06	0.13	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	298.60000		0.29860		308.18000	0.30818	298.600	13.07	0.14	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	509.68000		0.50968		523.06000	0.52306	509.680	13.17	0.21	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	3,984.62000		3.98462		3,972.15000	3.97215	3,984.620	13.21	0.76	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,779.14000		2.77914		2,772.06000	2.77206	2,779.140	13.37	0.63	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2,697.21000		2.69721		2,690.51000	2.69051	2,697.210	13.38	0.62	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,656.89000		2.65689		2,650.39000	2.65039	2,656.890	13.38	0.62	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,616.84000		2.61684		2,610.53000	2.61053	2,616.840	13.39	0.61	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	2,203.19000		2.20319		2,198.87000	2.19887	2,203.190	13.45	0.55	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,872.37000		1.87237		1,869.69000	1.86969	1,872.370	13.54	0.50	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,525.27000		1.52527		1,524.25000	1.52425	1,525.270	13.64	0.43	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.18637		68.52208		10.18190	68.54944		14.12	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,310.83000		3.31083		3,303.42000	3.30342	3,310.830	14.12	0.55	0.00	0	5,000.00
R209	On 01/11/2018	Bond Future			10.32613		67.99634		10.32140	68.02463		14.15	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	1,469.01000		1.46901		1,481.19000	1.48119	1,469.010	13.63	0.28	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,112.43000		5.11243		5,101.46000	5.10146	5,112.430	13.98	0.57	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,152.11000		3.15211		3,145.74000	3.14574	3,152.110	14.43	0.41	0.00	0	435.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			186.42431		186.42431		186.86348	186.86348			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			187.48805		187.48805		187.93494	187.93494			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			150.67082		150.67082		150.71655	150.71655			0.00	0.00	0	4,869.00
R212	On 03/05/2018	Bond Future			153.49048		153.49048		153.53662	153.53662			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.93820		81.83020		9.91321	81.98354		11.21	0.00	1,391,113.40	17	58,189.00
R213	On 03/05/2018	Bond Future			10.01352		79.80387		9.98778	79.95947		11.72	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 01/02/2018	Bond Future	10.25284		69.89195		10.24847	69.91979		14.13	0.00	0.00	0	50,369.00
R214	On 03/05/2018	Bond Future	10.32239		67.89686		10.31795	67.92483		14.87	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	25,162.99000	25,162.99000		24,996.36000	24,996.36000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	25,585.12000	25,585.12000		25,418.83000	25,418.83000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.53940	10.53940		10.46360	10.46360			15.31	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.70810	10.70810		10.63160	10.63160			16.14	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.87880	10.87880		10.79800	10.79800			15.63	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	12.15180	12.15180		12.05340	12.05340			16.38	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.67590	3.67590		3.63110	3.63110			13.19	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.62250	3.62250		3.58010	3.58010			13.84	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.57070	3.57070		3.52390	3.52390			14.38	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.53690	3.53690		3.49810	3.49810			16.08	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.42500	1.42500		1.40910	1.40910				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.40970	1.40970		1.39360	1.39360				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.38680	1.38680		1.37020	1.37020				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 :** 3,066,406,470.76    152,521    7 528 568.00

**Grand Total:** 3,066,406,470.76    152,521    7 528 568.00