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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/11/2017

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	
Derivatives														
\$ / R	On 13/11/2017	Any day expiry	14.52700	14.52700		14.34400	14.34400		20.50	0.00	1,014,825.00	70	0.00	
\$ / R	On 15/11/2017	Any day expiry	14.52940	14.52940		14.34410	14.34410		19.12	0.00	0.00	0	200.00	
\$ / R	On 16/11/2017	Any day expiry	14.52940	14.52940		14.34640	14.34640		18.62	0.00	0.00	0	300.00	
\$ / R	On 17/11/2017	Any day expiry	14.53180	14.53180		14.34880	14.34880		18.67	0.00	0.00	0	238.00	
\$ / R	On 23/11/2017	Any day expiry	14.54620	14.54620		14.36290	14.36290		18.09	0.00	0.00	0	0.00	
\$ / R	On 23/11/2017	Any day expiry	14.17	Call	421.31950	0.42132	284.25010	0.28425	421.319	18.08	0.81	0.00	0	10,000.00
\$ / R	On 27/11/2017	Any day expiry	14.55600	14.55600		14.37250	14.37250		18.14	0.00	0.00	0	0.00	
\$ / R	On 27/11/2017	Any day expiry	14.54	Call	213.90050	0.21390	133.79430	0.13379	213.900	18.11	0.52	0.00	0	300.00
\$ / R	On 27/11/2017	Any day expiry	14.70	Call	148.78070	0.14878	0.00000	0.00000	148.781	18.65	0.40	289,447.74	50	50.00
\$ / R	On 28/11/2017	Any day expiry	14.55850	14.55850		14.37490	14.37490		18.13	0.00	0.00	0	1,990.00	
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	4.87740	0.00488	6.66790	0.00667	4.877	18.86	0.02	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.29470	0.00029	0.30540	0.00031	0.295	31.64	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry	14.56340	14.56340		14.37980	14.37980		18.10	0.00	0.00	0	2,708.00	
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	0.89890	0.00090	1.57640	0.00158	0.899	23.38	0.00	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry	14.57320	14.57320		14.38940	14.38940		17.64	0.00	0.00	0	24.00	
\$ / R	On 14/12/2017	Any day expiry	14.59770	14.59770		14.41360	14.41360		17.73	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		14.60010	14.60010		14.41600	14.41600		17.91	0.00	0.00	0	1,781.00
\$ / R	On 18/12/2017	Foreign Exchange Future		14.60740	14.60740		14.42310	14.42310		17.98	0.00	1,770,709,028.00	121,220	1,061,502.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	0.50810	0.00051	0.66620	0.00067	0.508	24.14	0.00	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	0.80020	0.00080	1.06790	0.00107	0.800	22.95	0.00	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	1.07490	0.00107	1.45150	0.00145	1.075	22.19	0.00	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	1.15790	0.00116	1.56830	0.00157	1.158	22.00	0.00	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	1.17970	0.00118	1.59910	0.00160	1.180	21.95	0.00	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	1.68690	0.00169	2.31990	0.00232	1.687	21.05	0.01	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	2.04170	0.00204	2.82980	0.00283	2.042	20.58	0.01	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	2.29180	0.00229	3.19130	0.00319	2.292	20.29	0.01	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	2.72920	0.00273	3.82780	0.00383	2.729	19.86	0.01	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	3.32110	0.00332	4.69490	0.00469	3.321	19.39	0.01	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	3.38730	0.00339	4.79240	0.00479	3.387	19.34	0.01	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	5.48080	0.00548	8.44630	0.00845	5.481	18.20	0.02	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	6.72670	0.00673	11.78320	0.01178	6.727	17.73	0.02	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	7.01010	0.00701	12.57390	0.01257	7.010	17.63	0.02	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	7.45930	0.00746	13.84680	0.01385	7.459	17.49	0.02	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	8.27080	0.00827	15.22980	0.01523	8.271	17.47	0.03	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	8.85550	0.00886	16.21750	0.01622	8.855	17.45	0.03	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	1,416.25550	1.41626	1,239.31750	1.23932	1,416.255	17.45	0.97	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	9.16120	0.00916	16.73130	0.01673	9.161	17.44	0.03	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	9.47630	0.00948	17.25950	0.01726	9.476	17.44	0.03	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	1,367.87920	1.36788	1,192.03090	1.19203	1,367.879	17.42	0.97	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	14.52210	0.01452	25.54240	0.02554	14.522	17.34	0.04	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	17.00750	0.01701	29.52450	0.02952	17.008	17.30	0.05	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	1,130.49140	1.13049	962.16980	0.96217	1,130.491	17.23	0.93	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	1,038.33400	1.03833	874.15000	0.87415	1,038.334	17.15	0.91	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	48.06090	0.04806	77.86420	0.07786	48.061	17.04	0.12	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	895.46090	0.89546	740.96420	0.74096	895.461	17.04	0.88	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	53.38310	0.05338	86.68650	0.08669	53.383	17.01	0.13	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	753.43160	0.75343	613.35360	0.61335	753.432	17.08	0.82	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	698.99200	0.69899	564.70030	0.56470	698.992	17.17	0.80	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	91.59200	0.09159	141.60030	0.14160	91.592	17.17	0.20	1,485,109.56	500	33,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	172.54010	0.17254	246.80910	0.24681	172.540	17.53	0.32	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	431.68530	0.43169	333.78710	0.33379	431.685	17.71	0.61	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	377.32860	0.37733	291.21820	0.29122	377.329	17.84	0.56	4,093,568.40	500	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	269.92860	0.26993	368.11820	0.36812	269.929	17.84	0.44	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	314.91470	0.31491	242.88740	0.24289	314.915	18.06	0.50	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	215.73520	0.21574	164.68870	0.16469	215.735	18.79	0.38	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	186.71920	0.18672	142.20390	0.14220	186.719	19.05	0.34	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	158.95510	0.15896	120.81350	0.12081	158.955	19.35	0.30	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	156.63100	0.15663	118.99590	0.11900	156.631	19.38	0.29	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	88.23970	0.08824	66.43960	0.06644	88.240	20.35	0.18	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	75.51080	0.07551	56.93060	0.05693	75.511	20.59	0.16	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	40.31200	0.04031	29.85280	0.02985	40.312	21.54	0.09	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	5.79120	0.00579	3.98600	0.00399	5.791	23.50	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	4.79220	0.00479	3.27340	0.00327	4.792	23.68	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	2.70320	0.00270	2.48310	0.00248	2.703	27.34	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.61710	14.61710	14.43270	14.43270		18.53	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	29.69190	0.02969	48.44100	0.04844	29.692	17.44	0.08	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	4.02650	0.00403	3.49670	0.00350	4.026	26.83	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.62920	14.62920	14.44460	14.44460		18.58	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			14.63410	14.63410	14.44940	14.44940		18.87	0.00	0.00	0	0.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	456.36370	0.45636	366.77470	0.36677	456.364	18.69	0.57	0.00	0	150.00
\$ / R	On 02/01/2018	Any day expiry			14.64380	14.64380	14.45890	14.45890		18.86	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			14.64860	14.64860	14.46370	14.46370		19.02	0.00	0.00	0	241.00
\$ / R	On 09/01/2018	Any day expiry			14.66080	14.66080	14.47560	14.47560		19.16	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	31.93080	0.03193	47.72590	0.04773	31.931	18.17	0.07	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	401.16130	0.40116	329.88820	0.32989	401.161	19.37	0.48	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	354.94820	0.35495	290.89190	0.29089	354.948	19.60	0.44	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			14.66320	14.66320	14.47800	14.47800		19.23	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			14.66800	14.66800	14.48280	14.48280		19.36	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry			14.68260	14.68260	14.49700	14.49700		19.17	0.00	0.00	0	241.00
\$ / R	On 25/01/2018	Any day expiry			14.69940	14.69940	14.51340	14.51340		18.96	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.71380	14.71380	14.52750	14.52750		18.80	0.00	0.00	0	1,564.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	57.83650	0.05784	79.79530	0.07980	57.836	17.91	0.10	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	60.14000	0.06014	82.80740	0.08281	60.140	17.91	0.10	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	63.76470	0.06376	87.48950	0.08749	63.765	17.91	0.11	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	77.09390	0.07709	104.56310	0.10456	77.094	17.94	0.12	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.71620	14.71620	14.52980	14.52980		18.79	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	23.10260	0.02310	28.46420	0.02846	23.103	19.82	0.04	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	44.23880	0.04424	55.89570	0.05590	44.239	18.49	0.07	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	51.39000	0.05139	67.06030	0.06706	51.390	18.18	0.09	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	333.93790	0.33394	279.45250	0.27945	333.938	19.66	0.37	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	255.39290	0.25539	213.23750	0.21324	255.393	20.17	0.30	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	200.46250	0.20046	167.06430	0.16706	200.463	20.65	0.25	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	184.88640	0.18489	154.02600	0.15403	184.886	20.81	0.23	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			14.72820	14.72820	14.54150	14.54150		18.66	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	160.19290	0.16019	206.29590	0.20630	160.193	17.89	0.21	0.00	0	35,000.00
\$ / R	On 12/02/2018	Any day expiry			14.74260	14.74260	14.55560	14.55560		18.33	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	190.79040	0.19079	246.87660	0.24688	190.790	17.68	0.24	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			14.74500	14.74500	14.55790	14.55790		18.59	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.74980	14.74980	14.56260	14.56260		18.58	0.00	0.00	0	0.00
\$ / R	On 28/02/2018	Any day expiry			14.78070	14.78070	14.59310	14.59310		18.43	0.00	0.00	0	0.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	305.14580	0.30515	375.58250	0.37558	305.146	17.74	0.32	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry			14.78310	14.78310	14.59550	14.59550		18.43	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry	13.50	Put	120.30110	0.12030	154.59570	0.15460	120.301	17.40	0.16	0.00	0	100,000.00
\$ / R	On 02/03/2018	Any day expiry			14.78550	14.78550	14.59780	14.59780		18.43	0.00	0.00	0	0.00

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\$ / R	On 02/03/2018	Any day expiry	13.40	Put	103.59610	0.10360	134.20120	0.13420	103.596	17.36	0.14	0.00	0	100,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.82600	14.82600	14.63770	14.63770		18.19	0.00	237,008,436.00	15,986	177,458.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	14.03970	0.01404	17.72010	0.01772	14.040	18.46	0.02	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	25.40920	0.02541	32.21040	0.03221	25.409	18.07	0.04	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	27.07300	0.02707	34.32560	0.03433	27.073	18.03	0.04	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	31.65650	0.03166	40.14700	0.04015	31.657	17.92	0.05	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	35.25530	0.03526	44.71020	0.04471	35.255	17.84	0.05	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	60.78350	0.06078	76.87770	0.07688	60.784	17.44	0.08	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	66.14350	0.06614	83.58720	0.08359	66.144	17.37	0.09	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	89.36590	0.08937	113.03820	0.11304	89.366	17.13	0.12	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	93.01010	0.09301	118.37950	0.11838	93.010	17.10	0.12	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	112.61110	0.11261	143.69960	0.14370	112.611	17.08	0.14	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	116.11630	0.11612	147.91970	0.14792	116.116	17.08	0.15	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	134.85740	0.13486	170.36360	0.17036	134.857	17.12	0.16	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	1,460.85740	1.46086	1,308.06360	1.30806	1,460.857	17.12	0.84	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	155.71920	0.15572	195.13460	0.19513	155.719	17.16	0.18	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	188.68600	0.18869	233.89530	0.23390	188.686	17.22	0.21	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	1,259.76900	1.25977	1,117.53380	1.11753	1,259.769	17.23	0.78	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	234.96330	0.23496	287.86520	0.28787	234.963	17.29	0.25	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	278.47990	0.27848	341.10100	0.34110	278.480	17.35	0.28	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	318.64120	0.31864	386.80350	0.38680	318.641	17.47	0.31	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	326.30480	0.32630	395.47810	0.39548	326.305	17.49	0.31	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	334.07640	0.33408	404.26490	0.40426	334.076	17.51	0.32	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	822.02310	0.82202	716.07550	0.71608	822.023	17.78	0.62	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	816.61480	0.81661	711.17210	0.71117	816.615	17.80	0.62	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	459.26220	0.45926	544.12760	0.54413	459.262	17.84	0.39	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	789.99060	0.78999	687.05850	0.68706	789.991	17.85	0.60	0.00	0	240.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	463.99060	0.46399	549.35850	0.54936	463.991	17.85	0.40	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	473.53250	0.47353	559.90360	0.55990	473.533	17.87	0.40	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	666.96000	0.66696	577.63500	0.57764	666.960	18.13	0.54	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	618.78390	0.61878	535.32670	0.53533	618.784	18.28	0.51	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	602.25650	0.60226	520.65970	0.52066	602.257	18.34	0.50	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	598.18850	0.59819	517.05220	0.51705	598.188	18.35	0.50	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	582.15880	0.58216	502.84950	0.50285	582.159	18.41	0.49	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	562.66590	0.56267	485.60780	0.48561	562.666	18.49	0.48	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	521.86390	0.52186	449.60990	0.44961	521.864	18.65	0.45	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	470.63650	0.47064	404.60220	0.40460	470.637	18.88	0.42	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	409.69860	0.40970	351.53990	0.35154	409.699	19.18	0.38	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	398.45500	0.39846	341.88040	0.34188	398.455	19.24	0.37	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	349.57250	0.34957	299.55060	0.29955	349.573	19.54	0.33	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	335.47820	0.33548	287.33270	0.28733	335.478	19.63	0.32	70,490,930.25	15,000	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	282.75160	0.28275	241.76200	0.24176	282.752	20.04	0.28	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	253.59640	0.25360	216.18430	0.21618	253.596	20.30	0.25	0.00	0	225,000.00
\$ / R	On 24/04/2018	Any day expiry			14.91190	14.91190	14.72230	14.72230		17.99	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 25/04/2018	Any day expiry			14.91430	14.91430		14.72460	14.72460		17.98	0.00	0.00	0	0.00
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	765.73380	0.76573	870.77270	0.87077	765.734	18.12	0.49	0.00	0	1,000.00			
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	420.17300	0.42017	364.86740	0.36487	420.173	19.27	0.35	0.00	0	2,000.00			
\$ / R			On 30/04/2018	Any day expiry	14.92620	14.92620	14.73630	14.73630		17.92	0.00	0.00	0	110.00			
\$ / R	13.80	Put	On 30/04/2018	Any day expiry	240.67800	0.24068	288.88650	0.28889	240.678	16.88	0.23	0.00	0	1,000.00			
\$ / R	15.23	Call	On 30/04/2018	Any day expiry	607.40110	0.60740	530.63300	0.53063	607.401	18.38	0.46	0.00	0	500.00			
\$ / R	15.66	Call	On 30/04/2018	Any day expiry	471.69290	0.47169	410.50730	0.41051	471.693	18.97	0.38	0.00	0	500.00			
\$ / R			On 11/05/2018	Any day expiry	14.95240	14.95240	14.76220	14.76220		17.92	0.00	0.00	0	70.00			
\$ / R			On 15/05/2018	Any day expiry	14.96190	14.96190	14.77160	14.77160		17.89	0.00	0.00	0	0.00			
\$ / R			On 31/05/2018	Any day expiry	15.00020	15.00020	14.80960	14.80960		17.88	0.00	0.00	0	181.00			
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	265.73350	0.26573	313.94830	0.31395	265.733	16.77	0.23	0.00	0	1,000.00			
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	628.65090	0.62865	554.39120	0.55439	628.651	18.44	0.44	0.00	0	500.00			
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	492.94580	0.49295	433.76150	0.43376	492.946	19.06	0.37	0.00	0	500.00			
\$ / R			On 18/06/2018	Foreign Exchange Future	15.04330	15.04330	14.85250	14.85250		17.86	0.00	7,581,823.20	504	111,297.00			
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	9.02080	0.00902	9.39150	0.00939	9.021	18.48	0.01	0.00	0	750.00			
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future	12.28070	0.01228	13.01480	0.01301	12.281	16.89	0.02	0.00	0	66.00			
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future	16.82510	0.01683	21.29520	0.02130	16.825	15.31	0.02	0.00	0	137,000.00			
\$ / R	12.25	Put	On 18/06/2018	Foreign Exchange Future	26.77210	0.02677	35.79800	0.03580	26.772	15.34	0.04	0.00	0	104,895.00			
\$ / R	12.40	Put	On 18/06/2018	Foreign Exchange Future	36.17490	0.03617	47.62630	0.04763	36.175	15.48	0.05	0.00	0	12,603.00			
\$ / R	12.75	Put	On 18/06/2018	Foreign Exchange Future	68.01360	0.06801	86.65490	0.08665	68.014	15.81	0.08	0.00	0	66.00			
\$ / R	12.96	Put	On 18/06/2018	Foreign Exchange Future	95.19180	0.09519	119.17430	0.11917	95.192	16.01	0.10	0.00	0	2,700.00			
\$ / R	13.00	Put	On 18/06/2018	Foreign Exchange Future	101.15350	0.10115	126.23860	0.12624	101.154	16.05	0.11	0.00	0	14,658.00			
\$ / R	13.05	Put	On 18/06/2018	Foreign Exchange Future	108.98090	0.10898	135.47890	0.13548	108.981	16.10	0.11	0.00	0	1,250.00			
\$ / R	13.17	Put	On 18/06/2018	Foreign Exchange Future	129.52500	0.12953	159.57150	0.15957	129.525	16.22	0.13	0.00	0	965.00			
\$ / R	13.22	Put	On 18/06/2018	Foreign Exchange Future	138.84400	0.13884	170.42950	0.17043	138.844	16.26	0.14	0.00	0	15,000.00			
\$ / R	13.30	Put	On 18/06/2018	Foreign Exchange Future	154.71720	0.15472	188.84290	0.18884	154.717	16.34	0.15	0.00	0	50.00			
\$ / R	13.46	Put	On 18/06/2018	Foreign Exchange Future	190.14420	0.19014	228.10320	0.22810	190.144	16.49	0.17	0.00	0	5,183.00			
\$ / R	13.48	Put	On 18/06/2018	Foreign Exchange Future	194.93060	0.19493	233.28540	0.23329	194.931	16.51	0.18	0.00	0	7,420.00			
\$ / R	13.64	Put	On 18/06/2018	Foreign Exchange Future	234.88300	0.23488	277.63100	0.27763	234.883	16.63	0.20	0.00	0	70,530.00			
\$ / R	13.70	Put	On 18/06/2018	Foreign Exchange Future	250.81380	0.25081	295.61260	0.29561	250.814	16.66	0.21	0.00	0	184,000.00			
\$ / R	13.75	Put	On 18/06/2018	Foreign Exchange Future	264.63300	0.26463	311.17150	0.31117	264.633	16.69	0.22	0.00	0	104,895.00			
\$ / R	13.83	Put	On 18/06/2018	Foreign Exchange Future	287.79200	0.28779	337.15540	0.33716	287.792	16.73	0.24	0.00	0	300.00			
\$ / R	13.84	Put	On 18/06/2018	Foreign Exchange Future	290.77640	0.29078	340.50150	0.34050	290.776	16.73	0.24	0.00	0	500.00			
\$ / R	13.90	Put	On 18/06/2018	Foreign Exchange Future	309.12350	0.30912	361.01060	0.36101	309.123	16.77	0.25	0.00	0	1,000.00			
\$ / R	14.00	Put	On 18/06/2018	Foreign Exchange Future	341.35510	0.34136	396.90460	0.39690	341.355	16.82	0.27	0.00	0	6,130.00			
\$ / R	14.10	Put	On 18/06/2018	Foreign Exchange Future	375.67660	0.37568	434.95840	0.43496	375.677	16.87	0.29	0.00	0	7,028.00			
\$ / R	14.71	Call	On 18/06/2018	Foreign Exchange Future	976.11090	0.97611	873.58730	0.87359	976.111	17.46	0.59	0.00	0	50.00			
\$ / R	14.81	Call	On 18/06/2018	Foreign Exchange Future	928.51710	0.92852	829.76390	0.82976	928.517	17.58	0.57	0.00	0	500.00			
\$ / R	15.11	Call	On 18/06/2018	Foreign Exchange Future	798.25130	0.79825	711.21920	0.71122	798.251	17.94	0.51	0.00	0	760.00			
\$ / R	15.14	Call	On 18/06/2018	Foreign Exchange Future	786.29340	0.78629	700.31380	0.70031	786.293	17.97	0.51	0.00	0	2,700.00			
\$ / R	15.43	Call	On 18/06/2018	Foreign Exchange Future	679.26390	0.67926	603.02900	0.60303	679.264	18.34	0.46	0.00	0	15,000.00			
\$ / R	15.53	Call	On 18/06/2018	Foreign Exchange Future	645.78520	0.64579	572.71360	0.57271	645.785	18.47	0.44	0.00	0	965.00			
\$ / R	16.16	Call	On 18/06/2018	Foreign Exchange Future	471.99520	0.47200	417.59450	0.41759	471.995	19.30	0.34	0.00	0	5,183.00			
\$ / R	16.38	Call	On 18/06/2018	Foreign Exchange Future	424.16250	0.42416	374.55320	0.37455	424.163	19.61	0.31	0.00	0	750.00			

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	16.41	Call	418.06370	0.41806	368.76900	0.36877	418.064	19.65	0.31	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	402.28480	0.40228	353.79850	0.35380	402.285	19.76	0.30	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	396.54120	0.39654	348.34980	0.34835	396.541	19.80	0.30	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	324.14000	0.32414	283.63250	0.28363	324.140	20.24	0.25	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	311.36520	0.31137	272.31030	0.27231	311.365	20.33	0.24	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	280.35030	0.28035	244.86160	0.24486	280.350	20.55	0.22	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	270.76720	0.27077	236.39810	0.23640	270.767	20.63	0.21	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	257.69690	0.25770	224.85760	0.22486	257.697	20.74	0.21	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			15.06960	15.06960	14.87860	14.87860		17.85	0.00	0.00	0	0.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	287.68310	0.28768	335.92850	0.33593	287.683	16.71	0.23	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	647.94160	0.64794	576.29380	0.57629	647.942	18.55	0.43	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	513.95040	0.51395	456.55080	0.45655	513.950	19.17	0.36	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			15.07680	15.07680	14.88580	14.88580		17.81	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			15.11980	15.11980	14.92860	14.92860		17.83	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			15.12940	15.12940	14.93810	14.93810		17.86	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	435.09420	0.43509	497.01920	0.49702	435.094	16.87	0.30	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	682.09180	0.68209	610.68660	0.61069	682.092	18.53	0.43	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			15.13180	15.13180	14.94050	14.94050		17.86	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			15.14610	15.14610	14.95470	14.95470		17.84	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	308.76290	0.30876	356.99110	0.35699	308.763	16.65	0.23	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	669.35390	0.66935	600.50680	0.60051	669.354	18.61	0.42	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	536.62730	0.53663	480.77140	0.48077	536.627	19.24	0.35	0.00	0	500.00
\$ / R	On 13/08/2018	Any day expiry			15.17720	15.17720	14.98560	14.98560		17.79	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			15.22140	15.22140	15.02930	15.02930		17.81	0.00	0.00	0	0.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	328.08080	0.32808	376.37210	0.37637	328.081	16.63	0.23	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	680.76140	0.68076	614.91970	0.61492	680.761	18.75	0.41	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	550.45240	0.55045	496.28150	0.49628	550.452	19.38	0.34	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			15.26310	15.26310	15.07060	15.07060		17.80	0.00	0.00	0	3,267.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	16.35540	0.01636	16.50190	0.01650	16.355	17.57	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	66.68940	0.06669	82.22390	0.08222	66.689	14.71	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	71.60420	0.07160	88.16950	0.08817	71.604	14.78	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	100.09890	0.10010	122.37990	0.12238	100.099	15.10	0.10	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,902.45480	1.90245	1,757.48830	1.75749	1,902.455	16.41	0.79	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	315.48990	0.31549	361.98330	0.36198	315.490	16.54	0.22	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	745.21370	0.74521	675.56260	0.67556	745.214	18.57	0.43	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	724.47280	0.72447	656.72090	0.65672	724.473	18.65	0.42	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	696.16030	0.69616	630.79940	0.63080	696.160	18.77	0.41	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	492.10940	0.49211	442.74510	0.44275	492.109	19.76	0.31	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			15.29020	15.29020	15.09740	15.09740		17.84	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	343.63910	0.34364	391.45250	0.39145	343.639	16.60	0.23	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	693.09060	0.69309	629.03310	0.62903	693.091	18.86	0.40	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	561.52590	0.56153	507.23640	0.50724	561.526	19.49	0.34	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			15.35650	15.35650	15.16300	15.16300		17.81	0.00	0.00	0	70.00
\$ / R	On 31/10/2018	Any day expiry			15.37130	15.37130	15.17750	15.17750		17.80	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	359.75750	0.35976	407.12310	0.40712	359.758	16.57	0.23	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	711.09380	0.71109	648.61170	0.64861	711.094	18.95	0.39	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	583.25870	0.58326	529.56620	0.52957	583.259	19.54	0.33	0.00	0	500.00
\$ / R	On 13/11/2018	Any day expiry			15.40330	15.40330	15.20910	15.20910		17.81	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			15.44740	15.44740	15.25250	15.25250		17.90	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	369.95370	0.36995	421.40900	0.42141	369.954	16.48	0.23	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	726.47060	0.72647	666.32940	0.66633	726.471	19.16	0.38	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	590.66990	0.59067	540.23950	0.54024	590.670	19.77	0.32	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.48400	15.48400	15.28820	15.28820		17.98	0.00	92,904,000.00	6,000	2,000.00
\$ / R	On 31/12/2018	Any day expiry			15.52840	15.52840	15.33170	15.33170		17.99	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	382.44500	0.38245	435.16790	0.43517	382.445	16.47	0.22	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	747.30630	0.74731	688.62780	0.68863	747.306	19.39	0.38	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	608.05640	0.60806	559.46870	0.55947	608.056	20.01	0.32	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			15.64350	15.64350	15.44410	15.44410		18.18	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.72980	15.72980	15.52840	15.52840		18.25	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.95980	15.95980	15.75330	15.75330		18.48	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			17.01650	17.01650	16.77020	16.77020		19.39	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			17.15980	17.15980	16.90660	16.90660		19.49	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			17.30920	17.30920	17.04900	17.04900		19.59	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.60740	14.60740	14.42310	14.42310		17.98	0.00	861,836.60	59	806.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.82600	14.82600	14.63770	14.63770		18.19	0.00	222,390.00	15	28.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			15.04330	15.04330	14.85250	14.85250		17.86	0.00	0.00	0	9.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			15.26310	15.26310	15.07060	15.07060		17.80	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	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.95980	15.95980	15.75330	15.75330		18.48	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry			19.07300	19.07300	19.00710	19.00710		18.25	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry	19.19	Call	258.38360	0.25838	233.96130	0.23396	258.384	18.49	0.45	0.00	0	15,200.00
£ / R	On 15/12/2017	Any day expiry			19.12480	19.12480	19.05890	19.05890		18.37	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.13690	19.13690	19.07070	19.07070		18.33	0.00	48,952,190.20	2,558	213,017.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	1,039.75890	1.03976	983.84920	0.98385	1,039.759	17.90	0.82	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	205.97340	0.20597	190.04470	0.19004	205.973	19.30	0.29	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			19.31020	19.31020	19.24100	19.24100		18.98	0.00	0.00	0	10.00
£ / R	On 19/03/2018	Foreign Exchange Future			19.48570	19.48570	19.41450	19.41450		18.79	0.00	9,976,678.40	512	4,103.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	106.66670	0.10667	109.97690	0.10998	106.667	18.90	0.10	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	604.37250	0.60437	574.15990	0.57416	604.373	19.26	0.41	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.83250	19.83250	19.75940	19.75940		18.32	0.00	0.00	0	4,883.00
£ / R	On 17/09/2018	Foreign Exchange Future			20.18400	20.18400	20.10990	20.10990		18.07	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.99760	20.99760	20.91040	20.91040		17.93	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12893	0.12893	0.12745	0.12745		25.29	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.13157	0.13157	0.13003	0.13003		23.08	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.13423	0.13423	0.13266	0.13266		22.22	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 14/06/2019	Foreign Exchange Future			0.15024		0.15024		0.14832	0.14832		21.05	0.00	0.00	0	0.00
€ / R	On 15/11/2017	Any day expiry			16.94770		16.94770		16.72850	16.72850		18.48	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.99160		16.99160		16.77510	16.77510		17.44	0.00	0.00	0	800.00
€ / R	On 15/12/2017	Any day expiry			17.01220		17.01220		16.79580	16.79580		16.79	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.06750		17.06750		16.85010	16.85010		16.94	0.00	126,692,052.50	7,423	110,937.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	0.92420		0.00092		1.63060	0.00163	0.924	23.08	0.00	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	777.86580		0.77787		621.14130	0.62114	777.866	16.26	0.80	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			17.10470		17.10470		16.88660	16.88660		17.53	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			17.24510		17.24510		17.02370	17.02370		17.65	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	85.08150		0.08508		121.21020	0.12121	85.081	16.80	0.12	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry			17.35200		17.35200		17.12860	17.12860		17.28	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	245.79950		0.24580		316.66100	0.31666	245.800	16.56	0.25	0.00	0	114,748.00
€ / R	On 19/03/2018	Foreign Exchange Future			17.42510		17.42510		17.20090	17.20090		17.14	0.00	9,043,626.90	519	14,431.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	53.97900		0.05398		68.56280	0.06856	53.979	17.22	0.07	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	56.97240		0.05697		72.40930	0.07241	56.972	17.14	0.07	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	258.80410		0.25880		325.65670	0.32566	258.804	16.40	0.25	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	1,216.82750		1.21683	1,067.02740	1.06703	1,216.828		16.42	0.73	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	911.43960		0.91144	788.55140	0.78855	911.440		16.81	0.62	0.00	0	620.00
€ / R	On 18/06/2018	Foreign Exchange Future			17.78500		17.78500		17.55540	17.55540		16.89	0.00	0.00	0	736.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	22.87920		0.02288		25.02470	0.02502	22.879	17.50	0.02	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	25.14330		0.02514		27.59060	0.02759	25.143	16.85	0.03	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	102.37220		0.10237		127.94940	0.12795	102.372	15.96	0.09	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	335.57350		0.33557		398.53690	0.39854	335.573	16.03	0.24	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	629.87930		0.62988		549.83680	0.54984	629.879	17.67	0.40	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	261.22150		0.26122		221.09900	0.22110	261.222	19.61	0.19	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			18.15620		18.15620		17.92280	17.92280		16.81	0.00	0.00	0	4,679.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	54.27250		0.05427		58.48460	0.05848	54.273	16.35	0.05	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	262.18520		0.26219		307.48070	0.30748	262.185	15.82	0.17	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	324.25270		0.32425		286.72630	0.28673	324.253	19.86	0.19	0.00	0	41,516.00
€ / R	On 14/06/2019	Foreign Exchange Future			19.37640		19.37640		19.11750	19.11750		17.41	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.26874		99.26874		98.74539	98.74539			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.43065		96.43065		95.87342	95.87342			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.29508		95.29508		94.70387	94.70387			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.47899		97.47899		96.86207	96.86207			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			101.22176		101.22176		100.59055	100.59055			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			99.89102		99.89102		99.23096	99.23096			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			101.95155		101.95155		101.27197	101.27197			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			105.60683		105.60683		104.92000	104.92000			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75950		99.75950		99.75951	99.75951			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.71745		99.71745		99.71633	99.71633			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.94652		99.94652		99.93546	99.93546			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 20/09/2018	Interest Rate Swap	100.22798		100.22798		100.20020	100.20020			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79701		99.79701		99.79702	99.79702			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.00174		99.00174		99.00046	99.00046			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.63115		98.63115		98.62029	98.62029			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.69824		98.69824		98.67047	98.67047			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.25000		99.25000		99.20000	99.20000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.78510		99.78510		99.72399	99.72399			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.34973		100.34973		100.26636	100.26636			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.92191		100.92191		100.82086	100.82086			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.99595		97.99595		97.75703	97.75703			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.39465		97.39465		97.13534	97.13534			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.76621		96.76621		96.48804	96.48804			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.11528		97.11528		96.81787	96.81787			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.44616		99.44616		99.13180	99.13180			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.73202		99.73202		99.39850	99.39850			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	101.07397		101.07397		100.71911	100.71911			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	103.38930		103.38930		103.01851	103.01851			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	550.74200		550.74200		553.13000	553.13000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	560.98700		560.98700		563.42700	563.42700			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	622.82300		622.82300		627.20300	627.20300			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	634.40900		634.40900		638.87800	638.87800			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	560.07000		560.07000		564.21300	564.21300			0.00	0.00	0	774.00
ALBI	On 03/05/2018	Index Future	570.48900		570.48900		574.71600	574.71600			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.15480		11.15480		11.05370	11.05370		15.79	0.00	568,894.80	51	16,394.00
AU\$ / R	On 27/12/2017	Any day expiry	11.17090		11.17090		11.06960	11.06960		15.96	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	11.31550		11.31550		11.21210	11.21210		16.14	0.00	0.00	0	1,650.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.47760		11.47760		11.37260	11.37260		15.58	0.00	137,731.20	12	300.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.64260		11.64260		11.53550	11.53550		15.18	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	12.16190		12.16190		12.04620	12.04620		15.04	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.48320		11.48320		11.37210	11.37210		15.49	0.00	0.00	0	1,000.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.66850		11.66850		11.55380	11.55380		15.79	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.84900		11.84900		11.73320	11.73320		16.23	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.70400		14.70400		14.53120	14.53120		15.99	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	15.02980		15.02980		14.85060	14.85060		16.35	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	15.35610		15.35610		15.17420	15.17420		16.45	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	17.14030		17.14030		16.92320	16.92320		17.53	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
CNH / R	On 18/12/2017	Foreign Exchange Future			2.19070		2.19070		2.16280	2.16280		17.39	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future			2.20950		2.20950		2.18150	2.18150		17.59	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future			2.22910		2.22910		2.20080	2.20080		16.98	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.31560		2.31560		2.28460	2.28460		17.33	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future			2.29540		2.29540		2.26570	2.26570		17.58	0.00	229,540.00	100	1,400.00
DKK / R	On 19/03/2018	Foreign Exchange Future			2.34430		2.34430		2.31350	2.31350		18.00	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.39340		2.39340		2.36200	2.36200		17.33	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.73990		2.73990		2.69950	2.69950		18.21	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			11.53596		74.06075		11.40806	74.77658			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future			11.66305		71.64688		11.53027	72.37704			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			11.74145		76.53439		11.62900	77.23476			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future			11.86952		73.69677		11.75259	74.41120			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			558.18500		558.18500		562.34100	562.34100			0.00	44,654,800.00	8	796.00
GOVI	On 03/05/2018	GOVI			568.56900		568.56900		572.80900	572.80900			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future			1.87370		1.87370		1.84960	1.84960		17.30	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future			1.90490		1.90490		1.88010	1.88010		18.05	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future			1.93560		1.93560		1.91000	1.91000		17.84	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			2.16130		2.16130		2.13020	2.13020		18.73	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future			129.53898		129.53898		129.55279	129.55279			0.00	0.00	0	1,070.00

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
I2025	On 03/05/2018	Bond Future		131.96173	131.96173		131.97771	131.97771			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		99.41527	99.41527		99.72614	99.72614			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		100.25657	100.25657		100.57468	100.57468			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		103.07608	103.07608		103.22022	103.22022			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future		103.91527	103.91527		104.06363	104.06363			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		124.96848	124.96848		124.98133	124.98133			0.00	0.00	0	18,785.00
I2038	On 03/05/2018	Bond Future		127.30586	127.30586		127.32073	127.32073			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		121.12187	121.12187		121.61685	121.61685			0.00	0.00	0	21,197.00
I2046	On 03/05/2018	Bond Future		121.78735	121.78735		122.29355	122.29355			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		126.81261	126.81261		126.82567	126.82567			0.00	129,982,925.25	1,025	23,955.00
I2050	On 03/05/2018	Bond Future		129.18453	129.18453		129.19964	129.19964			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		249.39000	249.39000		249.64500	249.64500			0.00	0.00	0	872.00
IGOV	On 03/05/2018	Index Future		254.05400	254.05400		254.31800	254.31800			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		0.14020	0.14020		0.13840	0.13840			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.13980	0.13980		0.13800	0.13800			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.13940	0.13940		0.13760	0.13760			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.13820	0.13820		0.13640	0.13640			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

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
NOK/R	On 18/12/2017	Foreign Exchange Future			1.79270		1.79270		1.77830	1.77830		15.92	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.82410		1.82410		1.80940	1.80940		15.94	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.85590		1.85590		1.84100	1.84100		15.56	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.99340		1.99340		1.97620	1.97620		15.65	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			10.07860		10.07860		10.01200	10.01200		16.55	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.21680		10.21680		10.14850	10.14850		17.01	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.35690		10.35690		10.28750	10.28750		16.49	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			11.48400		11.48400		11.39650	11.39650		16.49	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.36530		1.36530		1.35520	1.35520			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.38110		1.38110		1.37070	1.37070			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.39770		1.39770		1.38720	1.38720			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.51820		1.51820		1.50460	1.50460			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31010		1.31010		1.32220	1.32220			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31430		1.31430		1.32630	1.32630			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.31840		1.31840		1.33040	1.33040			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.16840		1.16840		1.16830	1.16830			0.00	0.00	0	110.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.17530		1.17530		1.17510	1.17510			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.18230		1.18230		1.18200	1.18200			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.54775		106.94556		9.41853	107.73979		8.08	0.00	109,084,471.20	1,020	101,977.00
R186	On 01/02/2018	Bond Future	7.75	Call	2.17000		0.00217		5.20000	0.00520	2.170	7.70	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	80.96000		0.08096		140.80000	0.14080	80.960	7.79	0.05	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	5,239.28000		5.23928		4,566.25000	4.56625	5,239.280	7.89	0.89	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	3,873.80000		3.87380		3,290.45000	3.29045	3,873.800	7.98	0.80	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	2,711.86000		2.71186		2,240.20000	2.24020	2,711.860	8.08	0.67	0.00	0	775.00
R186	On 03/05/2018	Bond Future			9.63702		108.93481		9.50170	109.74525		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			296.58695		296.58695		296.93116	296.93116			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			302.13397		302.13397		302.48921	302.48921			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			236.43920		236.43920		236.46361	236.46361		4.66	0.00	1,182,196.00	5	22,086.00
R202	On 03/05/2018	Bond Future			240.86121		240.86121		240.88963	240.88963		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

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
R2023	On 01/02/2018	Bond Future			8.86204		98.93765		8.73601	99.43052		4.91	0.00	0.00	0	61,360.00
R2023	On 03/05/2018	Bond Future			8.94327		96.84819		8.80895	97.35155		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			9.99457		86.37470		9.88687	87.04907			0.00	0.00	0	63,877.00
R2030	On 03/05/2018	Bond Future			10.08202		87.98119		9.97017	88.66925			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			10.19225		88.51643		10.08476	89.23296		11.38	0.00	5,399,502.23	61	42,477.00
R2032	On 01/02/2018	Bond Future	9.20	Call	148.65000		0.14865		225.60000	0.22560	148.650	11.00	0.07	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	209.57000		0.20957		309.17000	0.30917	209.570	11.04	0.10	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	288.95000		0.28895		415.02000	0.41502	288.950	11.09	0.13	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	336.58000		0.33658		477.27000	0.47727	336.580	11.12	0.15	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.27852		86.00585		10.16707	86.73686		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			10.33933		92.25976		10.22674	93.07930			0.00	0.00	0	53,126.00
R2035	On 03/05/2018	Bond Future			10.42317		89.47565		10.30663	90.31160			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			10.39376		84.57909		10.28640	85.35761		13.37	0.00	20,468,139.78	242	53,202.00
R2037	On 01/02/2018	Bond Future	9.88	Call	738.66000		0.73866		982.83000	0.98283	738.660	13.17	0.25	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	2,405.17000		2.40517		2,056.93000	2.05693	2,405.170	13.43	0.53	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	1,189.52000		1.18952		991.67000	0.99167	1,189.520	13.77	0.32	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.47908		86.15218		10.36800	86.94634		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			7.95134		101.05826		7.84355	101.14754		0.76	0.00	1,010,582,600.00	10,000	43,726.00
R204	On 03/05/2018	Bond Future			8.13527		102.93798		7.98025	103.03031		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			10.48428		87.48583		10.38208	88.27190		14.00	0.00	0.00	0	25,950.00
R2040	On 03/05/2018	Bond Future			10.57003		89.11293		10.46429	89.91479		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			10.50204		84.62607		10.39986	85.41579		14.60	0.00	0.00	0	17,728.00
R2044	On 03/05/2018	Bond Future			10.58506		86.20001		10.47939	87.00557		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			10.45271		88.30324		10.35051	89.11269		14.37	0.00	441,516.20	5	103,551.00
R2048	On 03/05/2018	Bond Future			10.52929		85.50886		10.42367	86.33453		15.06	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
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			8.27888		98.62378		8.14422	98.85824		1.74	0.00	0.00	0	42,141.00
R207	On 03/05/2018	Bond Future			8.40799		100.45816		8.25099	100.69831		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			8.51022		97.60775		8.38654	97.93385		2.93	0.00	7,808,620.00	80	34,847.00
R208	On 03/05/2018	Bond Future			8.60484		96.02210		8.46868	96.35560		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
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			10.25800		69.48788		10.15593	70.11200		13.45	0.00	138,906,272.12	1,999	153,030.00
R209	On 01/02/2018	Bond Future	9.32	Call	172.69000		0.17269		252.48000	0.25248	172.690	13.06	0.09	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	178.65000		0.17865		260.48000	0.26048	178.650	13.07	0.09	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	325.42000		0.32542		452.25000	0.45225	325.420	13.17	0.15	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	4,646.58000		4.64658		4,168.72000	4.16872	4,646.580	13.21	0.82	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	609.99000		0.60999		0.00000	0.00000	609.990	13.31	0.25	85,149,725.50	5,000	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	3,324.77000		3.32477		2,929.40000	2.92940	3,324.770	13.37	0.71	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	3,233.25000		3.23325		2,844.71000	2.84471	3,233.250	13.38	0.70	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	3,188.12000		3.18812		2,803.01000	2.80301	3,188.120	13.38	0.69	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	3,143.25000		3.14325		2,761.59000	2.76159	3,143.250	13.39	0.69	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	2,675.95000		2.67595		2,332.64000	2.33264	2,675.950	13.45	0.63	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	2,296.00000		2.29600		1,987.96000	1.98796	2,296.000	13.54	0.57	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,891.48000		1.89148		1,624.80000	1.62480	1,891.480	13.64	0.51	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.33344		67.63111		10.22805	68.26777		14.12	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,793.67000		3.79367		3,444.73000	3.44473	3,793.670	14.12	0.60	0.00	0	5,000.00
R209	On 01/11/2018	Bond Future			10.48239		67.07173		10.37065	67.73096		14.15	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	1,211.78000		1.21178		1,392.40000	1.39240	1,211.780	13.63	0.24	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,638.13000		5.63813		5,260.28000	5.26028	5,638.130	13.98	0.61	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,529.69000		3.52969		3,257.73000	3.25773	3,529.690	14.43	0.45	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			186.38417		186.38417		186.40367	186.40367			0.00	0.00	0	2,159.00

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
R210	On 03/05/2018	Bond Future	187.44505		187.44505		187.46760	187.46760			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	150.48711		150.48711		150.65328	150.65328			0.00	0.00	0	4,869.00
R212	On 03/05/2018	Bond Future	153.30165		153.30165		153.47315	153.47315			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	10.08622		80.93035		9.97872	81.58244		11.21	0.00	0.00	0	58,189.00
R213	On 03/05/2018	Bond Future	10.16677		78.88622		10.05541	79.55155		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
R214	On 01/02/2018	Bond Future	10.39022		69.02640		10.28813	69.66784		14.13	0.00	0.00	0	50,369.00
R214	On 03/05/2018	Bond Future	10.46408		67.01440		10.35874	67.66862		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	25,674.11000		25,674.11000		25,368.24000	25,368.24000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	26,109.59000		26,109.59000		25,794.48000	25,794.48000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.73430		10.73430		10.61310	10.61310		16.32	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.90610		10.90610		10.78250	10.78250		16.54	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	11.07950		11.07950		10.95390	10.95390		15.98	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	12.39010		12.39010		12.23930	12.23930		16.62	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.72730		3.72730		3.70200	3.70200		14.40	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.67590		3.67590		3.65070	3.65070		14.63	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.62280		3.62280		3.59790	3.59790		14.91	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.62650		3.62650		3.60020	3.60020		16.10	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.45440		1.45440		1.43950	1.43950			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.44170		1.44170		1.42410	1.42410			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.41700		1.41700		1.40100	1.40100			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 : **3,935,922,877.03** **190,524** **7 908 039.00**

Grand Total: **3,935,922,877.03** **190,524** **7 908 039.00**