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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/08/2017

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 04/08/2017	Any day expiry		13.39680	13.39680		13.25830	13.25830		18.12	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry		13.39830	13.39830		13.26640	13.26640		14.85	0.00	0.00	0	70.00
\$ / R	On 11/08/2017	Any day expiry	13.20	Call	248.94050	0.24894	159.38650	0.15939	248.940	16.00	0.74	0.00	0	20,000.00
\$ / R	On 15/08/2017	Any day expiry		13.40640	13.40640		13.27330	13.27330		14.51	0.00	0.00	0	0.00
\$ / R	On 15/08/2017	Any day expiry	13.17	Put	56.60870	0.05661	97.61860	0.09762	56.609	15.11	0.25	0.00	0	1,000.00
\$ / R	On 16/08/2017	Any day expiry		13.40870	13.40870		13.27570	13.27570		14.63	0.00	0.00	0	0.00
\$ / R	On 16/08/2017	Any day expiry	13.05	Put	35.38580	0.03539	63.34370	0.06334	35.386	15.25	0.17	0.00	0	25,000.00
\$ / R	On 16/08/2017	Any day expiry	13.29	Put	97.14430	0.09714	157.76420	0.15776	97.144	14.83	0.37	0.00	0	15,000.00
\$ / R	On 16/08/2017	Any day expiry	13.55	Call	94.08570	0.09409	61.30960	0.06131	94.086	15.23	0.36	0.00	0	23,076.00
\$ / R	On 17/08/2017	Any day expiry		13.41100	13.41100		13.27810	13.27810		14.72	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	125.88360	0.12588	198.51640	0.19852	125.884	14.78	0.43	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry		13.43900	13.43900		13.30730	13.30730		14.94	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	248.75990	0.24876	332.45500	0.33245	248.760	15.12	0.54	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	0.94990	0.00095	1.04190	0.00104	0.950	30.28	0.00	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry		13.44140	13.44140		13.30970	13.30970		15.00	0.00	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry		13.44370	13.44370		13.31210	13.31210		15.04	0.00	0.00	0	6,325.00

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 18/09/2017	Foreign Exchange Future		13.48440	13.48440		13.35380	13.35380		15.22	0.00	921,510,411.60	68,339	803,976.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	6.01850	0.00602	6.78270	0.00678	6.019	16.31	0.02	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	10.16910	0.01017	12.71960	0.01272	10.169	15.66	0.03	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	11.79980	0.01180	14.81220	0.01481	11.800	15.55	0.04	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	12.15360	0.01215	15.26670	0.01527	12.154	15.53	0.04	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	24.16680	0.02417	30.74680	0.03075	24.167	15.02	0.07	29,572,125.00	30,000	61,225.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	26.98720	0.02699	34.38520	0.03439	26.987	14.93	0.08	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	27.73720	0.02774	35.35230	0.03535	27.737	14.91	0.08	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	31.77370	0.03177	40.55660	0.04056	31.774	14.80	0.09	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	781.59770	0.78160	666.34590	0.66635	781.598	14.48	0.87	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	47.19770	0.04720	62.54590	0.06255	47.198	14.48	0.13	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	53.63260	0.05363	73.25580	0.07326	53.633	14.37	0.15	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	657.63060	0.65763	552.26950	0.55227	657.631	14.50	0.81	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	87.22360	0.08722	116.16150	0.11616	87.224	14.58	0.21	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	97.53780	0.09754	129.07220	0.12907	97.538	14.63	0.23	82,413,192.17	26,500	43,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	581.93780	0.58194	482.87220	0.48287	581.938	14.63	0.77	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	140.22540	0.14023	181.49660	0.18150	140.225	14.82	0.30	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	143.67930	0.14368	185.67990	0.18568	143.679	14.83	0.31	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	161.78700	0.16179	207.46910	0.20747	161.787	14.90	0.33	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	446.18700	0.44619	361.26910	0.36127	446.187	14.90	0.67	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	181.29450	0.18129	230.72380	0.23072	181.295	14.96	0.36	0.00	0	25,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	332.70420	0.33270	264.55290	0.26455	332.704	15.16	0.56	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	248.30420	0.24830	310.75290	0.31075	248.304	15.16	0.44	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	322.59820	0.32260	256.61130	0.25661	322.598	15.18	0.55	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	273.45710	0.27346	341.29680	0.34130	273.457	15.22	0.47	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	307.85710	0.30786	245.09680	0.24510	307.857	15.22	0.53	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	294.62810	0.29463	234.05180	0.23405	294.628	15.32	0.51	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	286.08400	0.28608	226.94280	0.22694	286.084	15.38	0.50	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	381.27370	0.38127	461.60550	0.46161	381.274	15.78	0.57	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	228.67210	0.22867	179.68980	0.17969	228.672	15.84	0.43	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	462.04460	0.46204	549.76270	0.54976	462.045	16.15	0.62	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	469.06540	0.46907	557.36260	0.55736	469.065	16.18	0.63	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	181.97060	0.18197	141.92490	0.14192	181.971	16.30	0.36	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	179.20090	0.17920	139.70380	0.13970	179.201	16.33	0.35	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	156.01480	0.15601	121.20760	0.12121	156.015	16.61	0.31	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	146.66580	0.14667	113.79610	0.11380	146.666	16.73	0.30	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	133.66190	0.13366	103.52820	0.10353	133.662	16.92	0.28	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	97.56880	0.09757	74.61910	0.07462	97.569	17.50	0.21	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	830.09460	0.83009	938.41600	0.93842	830.095	17.56	0.79	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	916.11210	0.91611	1,027.52890	1.02753	916.112	17.83	0.82	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	79.23280	0.07923	60.33710	0.06034	79.233	17.86	0.18	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,048.93790	1.04894	1,164.25950	1.16426	1,048.938	18.24	0.85	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	60.37800	0.06038	45.78430	0.04578	60.378	18.32	0.14	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	55.75550	0.05576	42.23850	0.04224	55.756	18.46	0.13	0.00	0	1,125.00

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 18/09/2017	Foreign Exchange Future	14.72	Call	42.59660	0.04260	32.01460	0.03201	42.597	18.92	0.10	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	41.27670	0.04128	30.84290	0.03084	41.277	18.98	0.10	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	26.08080	0.02608	18.91310	0.01891	26.081	19.45	0.07	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	4.06190	0.00406	2.81550	0.00282	4.062	20.99	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	2.84580	0.00285	2.54020	0.00254	2.846	22.57	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	2.77280	0.00277	2.49440	0.00249	2.773	23.11	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	2.60880	0.00261	2.39780	0.00240	2.609	24.73	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	2.53590	0.00254	2.36100	0.00236	2.536	25.80	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	2.52700	0.00253	2.35710	0.00236	2.527	25.97	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.99320	0.00099	0.70850	0.00071	0.993	28.49	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.50430	13.50430	13.37430	13.37430		15.49	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	321.78210	0.32178	388.71990	0.38872	321.782	15.49	0.49	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	3.57430	0.00357	3.33070	0.00333	3.574	25.11	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.50650	13.50650	13.37650	13.37650		15.52	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.50880	13.50880	13.37880	13.37880		15.55	0.00	0.00	0	1,930.00
\$ / R	On 23/10/2017	Any day expiry			13.56150	13.56150	13.42980	13.42980		15.63	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.57020	13.57020	13.43810	13.43810		15.68	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	137.83790	0.13784	164.98940	0.16499	137.838	14.79	0.23	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	372.60150	0.37260	433.28350	0.43328	372.602	15.61	0.46	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	236.38150	0.23638	195.09020	0.19509	236.382	17.01	0.34	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	5.71520	0.00572	4.64090	0.00464	5.715	22.44	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.60680	13.60680	13.47400	13.47400		15.77	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.63810	13.63810	13.50630	13.50630		15.91	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	414.46230	0.41446	472.74700	0.47275	414.462	15.68	0.44	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	12.38030	0.01238	5.60560	0.00561	12.380	22.06	0.02	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.64230	13.64230	13.53810	13.53810		15.94	0.00	4,169,734.80	308	308.00
\$ / R	On 15/12/2017	Any day expiry			13.67370	13.67370	13.54290	13.54290		15.97	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.68000	13.68000	13.54930	13.54930		15.94	0.00	12,353,040.00	903	115,204.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	28.62560	0.02863	29.83220	0.02983	28.626	15.59	0.05	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	40.71110	0.04071	42.71070	0.04271	40.711	15.00	0.07	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	54.52790	0.05453	58.07180	0.05807	54.528	14.50	0.09	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	76.28140	0.07628	88.02090	0.08802	76.281	14.38	0.12	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	93.21920	0.09322	107.63180	0.10763	93.219	14.46	0.14	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	123.50450	0.12350	142.52730	0.14253	123.505	14.60	0.18	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	220.49990	0.22050	254.79930	0.25480	220.500	14.94	0.27	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	256.93780	0.25694	295.74220	0.29574	256.938	15.09	0.30	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	264.63310	0.26463	304.35660	0.30436	264.633	15.12	0.31	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	288.53850	0.28854	331.03520	0.33104	288.538	15.22	0.33	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	300.94690	0.30095	344.84640	0.34485	300.947	15.26	0.34	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	747.97050	0.74797	663.04370	0.66304	747.971	15.32	0.65	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	362.88020	0.36288	413.36980	0.41337	362.880	15.48	0.38	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	386.58430	0.38658	439.43760	0.43944	386.584	15.55	0.40	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	616.44850	0.61645	543.31830	0.54332	616.448	15.71	0.57	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	487.28220	0.48728	428.58080	0.42858	487.282	16.24	0.48	0.00	0	1,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	737.22020	0.73722	816.91020	0.81691	737.220	16.65	0.57	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,103.88610	1.10389	1,199.05820	1.19906	1,103.886	17.67	0.69	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	195.91400	0.19591	169.73480	0.16973	195.914	18.71	0.23	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	179.78690	0.17979	155.56700	0.15557	179.787	18.89	0.21	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	178.39240	0.17839	154.34400	0.15434	178.392	18.90	0.21	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	133.14530	0.13315	114.77620	0.11478	133.145	19.52	0.16	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	91.74410	0.09174	78.81680	0.07882	91.744	20.34	0.12	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	43.56490	0.04356	34.77960	0.03478	43.565	22.31	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	40.83290	0.04083	32.24550	0.03225	40.833	22.51	0.05	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	22.70040	0.02270	15.71420	0.01571	22.700	23.43	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.68830	13.68830	13.55790	13.55790		16.06	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	441.51490	0.44151	498.83830	0.49884	441.515	15.74	0.42	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	26.60770	0.02661	19.60830	0.01961	26.608	23.52	0.04	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.69880	13.69880	13.56870	13.56870		16.02	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.71130	13.71130	13.58160	13.58160		15.99	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.72600	13.72600	13.59670	13.59670		16.08	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	315.74440	0.31574	359.55070	0.35955	315.744	15.20	0.33	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	280.72840	0.28073	249.42190	0.24942	280.728	18.03	0.29	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	258.83760	0.25884	229.99720	0.23000	258.838	18.27	0.27	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.77200	13.77200	13.64400	13.64400		16.08	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	365.36210	0.36536	410.75110	0.41075	365.362	15.34	0.35	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	378.73070	0.37873	425.37110	0.42537	378.731	15.38	0.35	159,328,976.40	33,000	40,904.00
\$ / R	On 01/02/2018	Any day expiry			13.77410	13.77410	13.64610	13.64610		16.08	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	315.50870	0.31551	355.92540	0.35593	315.509	15.16	0.31	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	205.84330	0.20584	183.33550	0.18334	205.843	19.19	0.21	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.79880	13.79880	13.67170	13.67170		16.17	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.80290	13.80290	13.67590	13.67590		16.19	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.86820	13.86820	13.74380	13.74380		16.30	0.00	24,962,760.00	1,800	109,258.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	76.30450	0.07630	84.41420	0.08441	76.304	14.69	0.10	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	153.77720	0.15378	171.39420	0.17139	153.777	14.65	0.17	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	295.97820	0.29598	328.43520	0.32844	295.978	15.08	0.27	0.00	0	73,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	393.22320	0.39322	436.91360	0.43691	393.223	15.37	0.33	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	452.42500	0.45242	500.73530	0.50074	452.425	15.57	0.36	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	738.55820	0.73856	805.06750	0.80507	738.558	16.39	0.48	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	910.13940	0.91014	984.36650	0.98437	910.139	16.84	0.54	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	400.93440	0.40093	367.68980	0.36769	400.934	18.06	0.33	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	360.98480	0.36098	331.23750	0.33124	360.985	18.41	0.30	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	299.01750	0.29902	272.71640	0.27272	299.018	18.93	0.26	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	292.52200	0.29252	266.72950	0.26673	292.522	18.99	0.25	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	255.33580	0.25534	232.48990	0.23249	255.336	19.32	0.22	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	223.41550	0.22342	203.15640	0.20316	223.415	19.66	0.20	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	205.39870	0.20540	186.61970	0.18662	205.399	19.87	0.19	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.94370	13.94370	13.82230	13.82230		16.45	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,514.84300	1.51484	1,601.52280	1.60152	1,514.843	18.09	0.65	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 25/04/2018	Any day expiry	15.81	Call	309.83120		0.30983		284.25110	0.28425	309.831	19.24	0.25	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.97620		13.97620		13.85580	13.85580		16.48	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.98430		13.98430		13.86410	13.86410		16.53	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.05250		14.05250		13.93440	13.93440		16.59	0.00	0.00	0	100,881.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	19.40670		0.01941		17.50200	0.01750	19.407	14.01	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	341.52910		0.34153		370.65480	0.37065	341.529	15.25	0.26	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	355.45360		0.35545		385.67670	0.38568	355.454	15.28	0.27	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	373.34600		0.37335		404.95100	0.40495	373.346	15.32	0.28	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	635.00280		0.63500		686.04300	0.68604	635.003	15.99	0.39	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	666.87970		0.66688		719.50620	0.71951	666.880	16.08	0.40	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	543.49120		0.54349		507.31970	0.50732	543.491	18.11	0.37	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	536.62100		0.53662		500.90360	0.50090	536.621	18.15	0.36	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	317.85280		0.31785		294.34640	0.29435	317.853	19.74	0.23	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			14.08060		14.08060		13.96330	13.96330		16.65	0.00	0.00	0	75.00
\$ / R	On 13/08/2018	Any day expiry			14.16550		14.16550		14.04980	14.04980		16.74	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.23920		14.23920		14.12060	14.12060		16.98	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	25.65440		0.02565		22.24610	0.02225	25.654	13.54	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	352.07700		0.35208		378.27770	0.37828	352.077	15.35	0.24	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	513.72070		0.51372		482.28790	0.48229	513.721	19.35	0.31	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.35910		14.35910		14.23580	14.23580		17.23	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.42440		14.42440		14.29850	14.29850		17.34	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.55270		14.55270		14.42180	14.42180		17.56	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.62220		14.62220		14.48850	14.48850		17.62	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.80740		14.80740		14.66640	14.66640		17.84	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.69330		15.69330		15.53700	15.53700		18.46	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.80790		15.80790		15.64990	15.64990		18.51	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.92740		15.92740		15.76760	15.76760		18.70	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.48440		13.48440		13.35380	13.35380		15.22	0.00	5,204,978.40	386	425.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.68000		13.68000		13.54930	13.54930		15.94	0.00	0.00	0	131.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.86820		13.86820		13.74380	13.74380		16.30	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.05250		14.05250		13.93440	13.93440		16.59	0.00	0.00	0	182.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.80740		14.80740		14.66640	14.66640		17.20	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.74140		17.74140		17.68070	17.68070		16.01	0.00	35,536,024.20	2,003	191,328.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	1,108.69830		1.10870		1,054.28780	1.05429	1,108.698	15.67	0.87	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	165.11240		0.16511		151.01730	0.15102	165.112	17.36	0.26	0.00	0	300.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.05190		18.05190		17.99140	17.99140		16.76	0.00	1,083,114.00	60	10,027.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.35510		18.35510		18.30210	18.30210		16.99	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.65370		18.65370		18.60840	18.60840		17.13	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.95870		18.95870		18.91130	18.91130		17.17	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.89700		19.89700		19.81540	19.81540		16.86	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12275		0.12275		0.12116	0.12116		19.97	0.00	0.00	0	5,939.00

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	0.12509	0.12509		0.12347	0.12347		19.38	0.00	0.00	0	115.00
¥ / R	On 19/03/2018		Foreign Exchange Future	0.12744	0.12744		0.12586	0.12586		17.58	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.13870	0.13870		0.13687	0.13687		20.28	0.00	0.00	0	0.00
€ / R	On 29/08/2017		Any day expiry	15.98720	15.98720		15.79110	15.79110		14.11	0.00	0.00	0	800.00
€ / R	On 18/09/2017		Foreign Exchange Future	16.05840	16.05840		15.86360	15.86360		14.56	0.00	219,839,496.00	13,690	109,757.00
€ / R	On 18/09/2017	15.10	Put	41.48680	0.04149		0.00000	0.00000	41.487	14.13	0.11	26,731,969.60	16,000	16,000.00
€ / R	On 27/09/2017		Any day expiry	16.09000	16.09000		15.89590	15.89590		14.77	0.00	0.00	0	800.00
€ / R	On 27/10/2017		Any day expiry	16.19440	16.19440		15.99720	15.99720		15.07	0.00	0.00	0	800.00
€ / R	On 28/11/2017		Any day expiry	16.30260	16.30260		16.10550	16.10550		15.18	0.00	0.00	0	800.00
€ / R	On 18/12/2017		Foreign Exchange Future	16.37150	16.37150		16.17580	16.17580		15.22	0.00	1,195,119.50	73	31,837.00
€ / R	On 18/12/2017	14.00	Put	29.11970	0.02912		32.44940	0.03245	29.120	15.43	0.04	0.00	0	18,000.00
€ / R	On 18/12/2017	16.39	Call	602.48520	0.60249		509.86220	0.50986	602.485	15.28	0.51	0.00	0	18,000.00
€ / R	On 27/12/2017		Any day expiry	16.40310	16.40310		16.20800	16.20800		15.26	0.00	0.00	0	800.00
€ / R	On 19/03/2018		Foreign Exchange Future	16.68290	16.68290		16.49290	16.49290		15.58	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	15.05	Put	174.15080	0.17415		203.84990	0.20385	174.151	14.25	0.17	0.00	0	5,648.00
€ / R	On 19/03/2018	15.10	Put	184.93720	0.18494		216.14950	0.21615	184.937	14.27	0.17	0.00	0	19,510.00
€ / R	On 18/06/2018		Foreign Exchange Future	16.99370	16.99370		16.80940	16.80940		15.88	0.00	0.00	0	1.00
€ / R	On 14/06/2019		Foreign Exchange Future	18.36050	18.36050		18.14230	18.14230		15.93	0.00	0.00	0	0.00
10Y STND	On 17/12/2025		Interest Rate Swap	94.63963	94.63963		94.55122	94.55122			0.00	0.00	0	0.00
10Y STND	On 16/03/2026		Interest Rate Swap	91.66389	91.66389		91.57216	91.57216			0.00	0.00	0	0.00
10Y STND	On 15/06/2026		Interest Rate Swap	90.43344	90.43344		90.33940	90.33940			0.00	0.00	0	0.00
10Y STND	On 21/09/2026		Interest Rate Swap	92.61725	92.61725		92.52341	92.52341			0.00	0.00	0	0.00
10Y STND	On 21/12/2026		Interest Rate Swap	96.41678	96.41678		96.32552	96.32552			0.00	0.00	0	0.00
10Y STND	On 15/03/2027		Interest Rate Swap	94.99007	94.99007		94.89856	94.89856			0.00	0.00	0	0.00
10Y STND	On 21/06/2027		Interest Rate Swap	97.07542	97.07542		96.98459	96.98459			0.00	0.00	0	0.00
10Y STND	On 20/09/2027		Interest Rate Swap	100.81186	100.81186		100.72130	100.72130			0.00	0.00	0	0.00
1Y STND	On 21/09/2017		Interest Rate Swap	99.61253	99.61253		99.61253	99.61253			0.00	0.00	0	0.00
1Y STND	On 21/12/2017		Interest Rate Swap	99.76618	99.76618		99.76332	99.76332			0.00	0.00	0	0.00
1Y STND	On 15/03/2018		Interest Rate Swap	99.64642	99.64642		99.63972	99.63972			0.00	0.00	0	0.00
1Y STND	On 21/06/2018		Interest Rate Swap	99.71144	99.71144		99.70033	99.70033			0.00	0.00	0	0.00
1Y STND	On 20/09/2018		Interest Rate Swap	99.80533	99.80533		99.79398	99.79398			0.00	0.00	0	0.00
2Y STND	On 18/12/2017		Interest Rate Swap	99.79802	99.79802		99.79528	99.79528			0.00	0.00	0	0.00
2Y STND	On 16/03/2018		Interest Rate Swap	98.92398	98.92398		98.91712	98.91712			0.00	0.00	0	0.00
2Y STND	On 15/06/2018		Interest Rate Swap	98.40780	98.40780		98.39685	98.39685			0.00	0.00	0	0.00
2Y STND	On 21/09/2018		Interest Rate Swap	98.27046	98.27046		98.25896	98.25896			0.00	0.00	0	0.00
2Y STND	On 21/12/2018		Interest Rate Swap	98.57000	98.57000		98.55000	98.55000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019		Interest Rate Swap	98.88888	98.88888		98.86470	98.86470			0.00	0.00	0	0.00
2Y STND	On 21/06/2019		Interest Rate Swap	99.21640	99.21640		99.18427	99.18427			0.00	0.00	0	0.00
2Y STND	On 20/09/2019		Interest Rate Swap	99.57561	99.57561		99.53619	99.53619			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
5Y STND	On 17/12/2020		Interest Rate Swap	95.61873	95.61873		95.55477	95.55477			0.00	0.00	0	0.00
5Y STND	On 16/03/2021		Interest Rate Swap	94.82506	94.82506		94.75939	94.75939			0.00	0.00	0	0.00
5Y STND	On 15/06/2021		Interest Rate Swap	94.00516	94.00516		93.93824	93.93824			0.00	0.00	0	0.00
5Y STND	On 21/09/2021		Interest Rate Swap	94.16063	94.16063		94.09196	94.09196			0.00	0.00	0	0.00
5Y STND	On 21/12/2021		Interest Rate Swap	96.33224	96.33224		96.26209	96.26209			0.00	0.00	0	51.00
5Y STND	On 15/03/2022		Interest Rate Swap	96.44125	96.44125		96.36984	96.36984			0.00	0.00	0	0.00
5Y STND	On 21/06/2022		Interest Rate Swap	97.62109	97.62109		97.55065	97.55065			0.00	0.00	0	0.00
5Y STND	On 20/09/2022		Interest Rate Swap	99.81957	99.81957		99.75515	99.75515			0.00	0.00	0	0.00
AL37	On 03/08/2017		Index Future	546.63600	546.63600		546.83700	546.83700			0.00	0.00	0	0.00
AL37	On 02/11/2017		Index Future	556.29100	556.29100		556.89900	556.89900			0.00	0.00	0	0.00
AL37	On 01/02/2018		Index Future	566.60800	566.60800		567.23300	567.23300			0.00	0.00	0	0.00
AL37	On 03/05/2018		Index Future	577.27000	577.27000		577.90000	577.90000			0.00	0.00	0	0.00
AL7T	On 03/08/2017		Index Future	628.80300	628.80300		629.15900	629.15900			0.00	0.00	0	0.00
AL7T	On 02/11/2017		Index Future	639.40400	639.40400		640.73600	640.73600			0.00	0.00	0	0.00
AL7T	On 01/02/2018		Index Future	651.26300	651.26300		652.62500	652.62500			0.00	0.00	0	0.00
AL7T	On 03/05/2018		Index Future	663.51800	663.51800		664.89900	664.89900			0.00	0.00	0	0.00
ALBI	On 03/08/2017		Index Future	563.54400	563.54400		563.84800	563.84800			0.00	495,918,720.00	88	0.00
ALBI	On 02/11/2017		Index Future	572.94100	572.94100		574.22300	574.22300			0.00	0.00	0	596.00
ALBI	On 01/02/2018		Index Future	583.56700	583.56700		584.87900	584.87900			0.00	0.00	0	0.00
ALBI	On 03/05/2018		Index Future	594.54800	594.54800		595.87800	595.87800			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017		Foreign Exchange Future	10.71700	10.71700		10.63820	10.63820		13.90	0.00	10,717.00	1	25,456.00
AU\$ / R	On 18/12/2017		Foreign Exchange Future	10.85990	10.85990		10.78160	10.78160		14.48	0.00	0.00	0	6,890.00
AU\$ / R	On 19/03/2018		Foreign Exchange Future	10.99790	10.99790		10.92490	10.92490		14.32	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018		Foreign Exchange Future	11.13330	11.13330		11.06500	11.06500		14.01	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019		Foreign Exchange Future	11.67970	11.67970		11.59190	11.59190		14.17	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017		Foreign Exchange Future	10.74110	10.74110		10.62600	10.62600		13.45	0.00	0.00	0	620.00
CAD/ R	On 18/12/2017		Foreign Exchange Future	10.90670	10.90670		10.79080	10.79080		13.98	0.00	0.00	0	1,250.00
CAD/ R	On 19/03/2018		Foreign Exchange Future	11.06350	11.06350		10.95260	10.95260		14.22	0.00	0.00	0	0.00
CHF / R	On 18/09/2017		Foreign Exchange Future	13.96390	13.96390		13.84150	13.84150		14.63	0.00	0.00	0	2,508.00
CHF / R	On 18/12/2017		Foreign Exchange Future	14.25080	14.25080		14.12820	14.12820		15.28	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018		Foreign Exchange Future	14.53820	14.53820		14.42060	14.42060		15.56	0.00	0.00	0	0.00
CHF / R	On 14/06/2019		Foreign Exchange Future	15.86570	15.86570		15.70220	15.70220		16.51	0.00	0.00	0	0.00
CNH / R	On 18/09/2017		Foreign Exchange Future	1.99990	1.99990		1.98080	1.98080		14.79	0.00	0.00	0	10.00
CNH / R	On 18/12/2017		Foreign Exchange Future	2.01780	2.01780		1.99970	1.99970		15.21	0.00	0.00	0	0.00
CNH / R	On 19/03/2018		Foreign Exchange Future	2.03410	2.03410		2.01740	2.01740		15.72	0.00	0.00	0	0.00
CNH / R	On 14/06/2019		Foreign Exchange Future	2.02990	2.02990		2.01780	2.01780		16.68	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 18/09/2017	Foreign Exchange Future		2.15940	2.15940		2.13410	2.13410		15.63	0.00	323,910.00	150	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.20220	2.20220		2.17670	2.17670		16.32	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.47570	2.47570		2.44660	2.44660		17.72	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 03/08/2017	Bond Future		10.80500	77.98982		10.79613	78.04399			0.00	155,979,640.00	2,000	0.00
ES33	On 02/11/2017	Bond Future		10.93406	75.47893		10.89891	75.68986			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future		11.04330	76.87863		11.00677	77.09421			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future		11.14981	74.53304		11.11213	74.75185			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 03/08/2017	Bond Future		11.08000	80.74582		11.07115	80.80625			0.00	642,494,489.74	7,957	0.00
ES42	On 02/11/2017	Bond Future		11.20506	77.83107		11.17509	78.03198			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future		11.31174	79.27413		11.28059	79.47956			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future		11.42104	76.50419		11.38889	76.71259			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 03/08/2017	GOVI		562.41200	562.41200		562.70700	562.70700			0.00	151,851,240.00	27	0.00
GOVI	On 02/11/2017	GOVI		571.77700	571.77700		573.06100	573.06100			0.00	0.00	0	500.00
GOVI	On 01/02/2018	GOVI		582.38100	582.38100		583.69500	583.69500			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		593.34000	593.34000		594.67200	594.67200			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.72650	1.72650		1.71040	1.71040		15.65	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.75520	1.75520		1.73920	1.73920		15.82	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.78190	1.78190		1.76700	1.76700		16.36	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.91100	1.91100		1.89390	1.89390		16.45	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		127.49131	127.49131		127.49586	127.49586			0.00	244,018,367.34	1,914	0.00
I2025	On 02/11/2017	Bond Future		129.88448	129.88448		129.89000	129.89000			0.00	0.00	0	2,291.00

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 01/02/2018	Bond Future		130.99547	130.99547		131.00394	131.00394			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.53086	133.53086		133.53710	133.53710			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 03/08/2017	Bond Future		99.43445	99.43445		99.43793	99.43793			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future		100.29932	100.29932		100.30358	100.30358			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future		102.20128	102.20128		102.20774	102.20774			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		103.15135	103.15135		103.15613	103.15613			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 03/08/2017	Bond Future		104.01719	104.01719		104.02090	104.02090			0.00	637,937,426.27	6,133	0.00
I2033	On 02/11/2017	Bond Future		104.89766	104.89766		104.90204	104.90204			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future		106.88689	106.88689		106.89360	106.89360			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.85699	107.85699		107.86201	107.86201			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 03/08/2017	Bond Future		127.83143	127.83143		127.83621	127.83621			0.00	1,395,280,058.45	10,915	0.00
I2038	On 02/11/2017	Bond Future		130.23098	130.23098		130.23660	130.23660			0.00	0.00	0	19,558.00
I2038	On 01/02/2018	Bond Future		131.17961	131.17961		131.18818	131.18818			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		133.71852	133.71852		133.72498	133.72498			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 03/08/2017	Bond Future		125.13354	125.13354		125.13809	125.13809			0.00	1,851,726,124.92	14,798	0.00
I2046	On 02/11/2017	Bond Future		125.90850	125.90850		125.91408	125.91408			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future		128.29610	128.29610		128.30429	128.30429			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		129.16391	129.16391		129.16996	129.16996			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 03/08/2017	Bond Future		131.77945	131.77945		131.48847	131.48847			0.00	3,009,710,858.55	22,839	0.00
I2050	On 02/11/2017	Bond Future		134.25299	134.25299		133.95754	133.95754			0.00	0.00	0	21,927.00
I2050	On 01/02/2018	Bond Future		135.10773	135.10773		134.80939	134.80939			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		137.72260	137.72260		137.41607	137.41607			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 03/08/2017	Index Future		246.78800	246.78800		246.67900	246.67900			0.00	1,184,582,400.00	480	0.00
IGOV	On 02/11/2017	Index Future		251.44000	251.44000		251.31100	251.31100			0.00	70,403,200.00	28	1,161.00
IGOV	On 01/02/2018	Index Future		256.20800	256.20800		256.08200	256.08200			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		261.16700	261.16700		261.03400	261.03400			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.06000	92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		6.93000	93.07000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		6.82000	93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		6.76000	93.24000		6.76000	93.24000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future			6.73000		93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			6.66000		93.34000		6.66000	93.34000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.63000		93.37000		6.63000	93.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.65000		93.35000		6.65000	93.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.70000		93.30000		6.70000	93.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.83000		93.17000		6.83000	93.17000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12890		0.12890		0.12750	0.12750			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12840		0.12840		0.12690	0.12690			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12780		0.12780		0.12620	0.12620			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12720		0.12720		0.12580	0.12580			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12180		0.12180		0.12180	0.12180			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.70940		1.70940		1.69530	1.69530		13.63	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.73740		1.73740		1.72330	1.72330		14.55	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.76460		1.76460		1.75120	1.75120		14.46	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.90690		1.90690		1.89090	1.89090		15.38	0.00	0.00	0	0.00
NZ\$ / R	On 15/08/2017	Any day expiry			9.96760		9.96760		9.86560	9.86560		14.52	0.00	0.00	0	0.00
NZ\$ / R	On 15/08/2017	Any day expiry	9.91	Put	80.02030		0.08002		129.06290	0.12906	80.020	14.79	0.41	0.00	0	10,000.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.01940		10.01940		9.91930	9.91930		14.67	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			10.14830		10.14830		10.04850	10.04850		15.29	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.27210		10.27210		10.17700	10.17700		14.96	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.87730		10.87730		10.77600	10.77600		15.18	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.31570		1.31570		1.30210	1.30210			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32920		1.32920		1.31310	1.31310			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.34260		1.34260		1.32750	1.32750			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37290		1.37290		1.35840	1.35840			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.31570		1.31570		1.32400	1.32400			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31960		1.31960		1.32780	1.32780			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32350		1.32350		1.33170	1.33170			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.19090		1.19090		1.18790	1.18790			0.00	0.00	0	1,951.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.19670		1.19670		1.19390	1.19390			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20300		1.20300		1.20000	1.20000			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.61000		113.34227		8.60055	113.40695		7.44	0.00	5,351,341,935.78	47,214	0.00
R186	On 02/11/2017	Bond Future			8.68322		115.25300		8.64718	115.49379		7.30	0.00	354,402,975.00	3,075	164,563.00
R186	On 02/11/2017	Bond Future	8.75	Put	1,459.83000		1.45983		1,363.11000	1.36311	1,459.830	7.30	0.45	0.00	0	2,500.00
R186	On 02/11/2017	Bond Future	9.00	Put	847.71000		0.84771		784.69000	0.78469	847.710	7.43	0.30	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.73284		112.08991		8.69508	112.33626		7.43	0.00	0.00	0	198.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 01/02/2018	Bond Future	7.75	Call	350.52000		0.35052		386.71000	0.38671	350.520	7.05	0.13	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,644.29000		1.64429		1,752.75000	1.75275	1,644.290	7.33	0.41	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	2,289.28000		2.28928		0.00000	0.00000	2,289.280	7.43	0.48	44,305,506.81	820	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,609.27000		1.60927		1,524.77000	1.52477	1,609.270	7.57	0.38	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,100.10000		1.10010		0.00000	0.00000	1,100.100	7.71	0.28	51,861,342.20	1,640	820.00
R186	On 03/05/2018	Bond Future			8.78186		114.19871		8.74264	114.44841		7.30	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 03/08/2017	Bond Future			295.12682		295.12682		295.13766	295.13766			0.00	239,938,104.66	813	0.00
R197	On 02/11/2017	Bond Future			300.66658		300.66658		300.67960	300.67960			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.31830		299.31830		299.33804	299.33804			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.11151		305.11151		305.12614	305.12614			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 03/08/2017	Bond Future			237.16781		237.16781		236.87650	236.87650			0.00	4,666,039,493.94	19,674	0.00
R202	On 02/11/2017	Bond Future			241.61972		241.61972		241.32456	241.32456			0.00	7,006,971.88	29	28,529.00
R202	On 01/02/2018	Bond Future			242.45703		242.45703		242.16149	242.16149			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.14972		247.14972		246.84404	246.84404			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 03/08/2017	Bond Future			7.96000		102.45311		7.95035	102.49559		4.90	0.00	1,210,483,494.65	11,815	0.00
R2023	On 02/11/2017	Bond Future			8.01261		100.31971		7.98105	100.45336		4.45	0.00	2,507,992.75	25	53,785.00
R2023	On 01/02/2018	Bond Future			8.04718		102.18012		8.01344	102.31726		4.47	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			8.07190		100.17221		8.03635	100.31080		4.45	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
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.15000		91.71743		9.15061	91.71321			0.00	1,338,707,608.28	14,596	0.00
R2030	On 02/11/2017	Bond Future			9.22407		93.26367		9.20392	93.40082			0.00	13,616,495.82	146	54,416.00
R2030	On 01/02/2018	Bond Future			9.27992		90.98839		9.25892	91.12903			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.33853		92.70012		9.31694	92.84238			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 03/08/2017	Bond Future			9.37000		94.08439		9.36068	94.15319		10.62	0.00	1,156,014,899.93	12,287	0.00
R2032	On 02/11/2017	Bond Future			9.45518		91.47066		9.41963	91.72901		11.10	0.00	0.00	0	32,123.00
R2032	On 01/02/2018	Bond Future			9.51667		93.16678		9.47980	93.43089		10.71	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future			9.57683		90.76224		9.53887	91.03027		11.10	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/08/2017	Bond Future		9.63000	97.53421		9.62071	97.60847			0.00	120,552,283.56	1,236	0.00
R2035	On 02/11/2017	Bond Future		9.72045	94.62661		9.68497	94.90600			0.00	0.00	0	12,213.00
R2035	On 01/02/2018	Bond Future		9.78858	96.38149		9.75181	96.66700			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.85163	93.69385		9.81382	93.98366			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 03/08/2017	Bond Future		9.71000	89.68479		9.70068	89.75902		12.59	0.00	1,476,121,958.61	16,459	0.00
R2037	On 02/11/2017	Bond Future		9.80144	91.09176		9.76083	91.41070		12.67	0.00	0.00	0	63,473.00
R2037	On 01/02/2018	Bond Future		9.86487	88.52591		9.82287	88.85163		12.80	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future		9.93053	90.19123		9.88733	90.52213		12.67	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 03/08/2017	Bond Future		7.10500	102.18383		7.10452	102.18445		0.97	0.00	556,799,689.67	5,449	0.00
R204	On 02/11/2017	Bond Future		7.03909	104.04355		7.01924	104.06477		0.50	0.00	36,415,242.50	350	44,643.00
R204	On 01/02/2018	Bond Future		6.89994	101.93459		6.87297	101.95723		0.67	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.61128	103.85240		6.57500	103.87435		0.50	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 03/08/2017	Bond Future		9.86500	92.42945		9.86071	92.46551		13.23	0.00	236,434,533.10	2,558	0.00
R2040	On 02/11/2017	Bond Future		9.95396	93.91603		9.92369	94.16699		13.34	0.00	65,741,221.00	700	15,669.00
R2040	On 01/02/2018	Bond Future		10.02005	91.15218		9.98871	91.40875		13.48	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		10.08830	92.86694		10.05610	93.12731		13.34	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 03/08/2017	Bond Future		9.89000	89.55370		9.88069	89.63269		13.84	0.00	1,614,026,335.10	18,023	0.00
R2044	On 02/11/2017	Bond Future		9.97703	90.98547		9.94160	91.28210		13.99	0.00	0.00	0	20,734.00
R2044	On 01/02/2018	Bond Future		10.04102	88.29250		10.00439	88.59551		14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		10.10699	89.95342		10.06935	90.26114		13.99	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 03/08/2017	Bond Future		9.85000	93.24023		9.84569	93.27781		13.67	0.00	4,984,622,695.80	53,460	0.00
R2048	On 02/11/2017	Bond Future		9.93777	90.29866		9.90748	90.55912		14.51	0.00	0.00	0	73,711.00
R2048	On 01/02/2018	Bond Future		10.00280	91.97327		9.97147	92.23941		13.95	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future		10.06305	89.26610		10.03090	89.53621		14.51	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 03/08/2017	Bond Future		7.38000	100.18046		7.36999	100.20238		1.85	0.00	506,412,225.30	5,055	0.00
R207	On 02/11/2017	Bond Future		7.39238	101.96740		7.35268	102.04623		1.40	0.00	0.00	0	40,855.00
R207	On 01/02/2018	Bond Future		7.37186	100.21713		7.32609	100.29842		1.52	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.34303	102.10258		7.29072	102.18429		1.40	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

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
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 03/08/2017	Bond Future			7.53500		99.92281		7.52516	99.95323		2.99	0.00	687,069,241.56	6,876	0.00
R208	On 02/11/2017	Bond Future			7.56380		98.29688		7.53122	98.39154		2.51	0.00	2,064,234.48	21	32,234.00
R208	On 01/02/2018	Bond Future			7.57069		100.11965		7.53485	100.21707		2.57	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.56660		98.60186		7.52776	98.70002		2.51	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 03/08/2017	Bond Future			9.59500		73.41690		9.58565	73.47948		12.53	0.00	1,463,345,650.80	19,932	0.00
R209	On 02/11/2017	Bond Future			9.67759		71.44827		9.64214	71.68261		13.33	0.00	33,723,583.44	472	83,532.00
R209	On 02/11/2017	Bond Future	8.30	Call	34.58000		0.03458		41.24000	0.04124	34.580	12.74	0.02	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	404.99000		0.40499		453.02000	0.45302	404.990	12.89	0.17	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,662.47000		1.66247		1,570.27000	1.57027	1,662.470	13.33	0.45	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,039.96000		1.03996		976.45000	0.97645	1,039.960	13.56	0.32	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	280.38000		0.28038		260.22000	0.26022	280.380	14.10	0.11	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.73610		72.77320		9.69951	73.01252		12.82	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.79329		70.99277		9.75574	71.23581		13.33	0.00	0.00	0	0.00
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 03/08/2017	Bond Future			184.70019		184.70019		184.70679	184.70679			0.00	10,158,510.45	55	0.00
R210	On 02/11/2017	Bond Future			185.78132		185.78132		185.78938	185.78938			0.00	0.00	0	2,234.00
R210	On 01/02/2018	Bond Future			189.30433		189.30433		189.31650	189.31650			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.51941		190.51941		190.52841	190.52841			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 03/08/2017	Bond Future			148.17829		148.17829		148.18382	148.18382			0.00	334,586,578.82	2,258	0.00
R212	On 02/11/2017	Bond Future			151.08637		151.08637		150.96644	150.96644			0.00	16,921,673.44	112	3,812.00
R212	On 01/02/2018	Bond Future			151.89148		151.89148		151.77243	151.77243			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.83126		154.83126		154.70721	154.70721			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 03/08/2017	Bond Future			9.25000		85.86504		9.24062	85.92799		10.36	0.00	417,991,014.72	4,868	0.00
R213	On 02/11/2017	Bond Future			9.32712		83.75981		9.29669	83.96100		10.88	0.00	0.00	0	62,910.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 01/02/2018	Bond Future	9.38662		85.31313		9.35504	85.51892		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.44091		83.36823		9.40845	83.57689		10.88	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 03/08/2017	Bond Future	9.78000		72.83280		9.77066	72.89706		13.24	0.00	794,168,851.20	10,904	0.00
R214	On 02/11/2017	Bond Future	9.86029		70.73799		9.83002	70.94375		14.18	0.00	0.00	0	44,098.00
R214	On 01/02/2018	Bond Future	9.92269		72.04979		9.89141	72.26011		13.59	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.98036		70.10883		9.94829	70.32236		14.18	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 18/09/2017	Foreign Exchange Future	23,925.30000	23,925.30000		23,670.11000	23,670.11000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.92590	9.92590		9.83740	9.83740			13.79	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.98140	10.98140		10.89790	10.89790			15.22	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.76530	3.76530		3.72900	3.72900			12.40	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.68070	3.68070		3.64910	3.64910			14.02	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.48970	3.48970		3.50290	3.50290			15.27	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.45550	1.45550		1.44610	1.44610				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.43250	1.43250		1.42380	1.42380				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.40680	1.40680		1.39940	1.39940				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21350	1.21350		1.20370	1.20370				0.00	0.00	0	0.00
Total for Derivatives :												39,157,520,439.18	521,314	5 465 568.00
Grand Total:												39,157,520,439.18	521,314	5 465 568.00