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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 04/08/2017

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	
<b>Derivatives</b>														
\$ / R	On 04/08/2017	Any day expiry	13.41480	13.41480		13.39680	13.39680		11.29	0.00	18,012,225.00	1,350	0.00	
\$ / R	On 11/08/2017	Any day expiry	13.47680	13.47680		13.39830	13.39830		15.03	0.00	0.00	0	70.00	
\$ / R	On 11/08/2017	Any day expiry	13.20	Call	307.16810	0.30717	248.94050	0.24894	307.168	16.55	0.82	0.00	0	20,000.00
\$ / R	On 15/08/2017	Any day expiry	13.48500	13.48500		13.40640	13.40640		14.81	0.00	0.00	0	0.00	
\$ / R	On 15/08/2017	Any day expiry	13.17	Put	36.37520	0.03638	56.60870	0.05661	36.375	15.33	0.18	0.00	0	1,000.00
\$ / R	On 15/08/2017	Any day expiry	13.36	Put	86.01420	0.08601	0.00000	0.00000	86.014	15.03	0.36	4,759,088.15	1,000	1,000.00
\$ / R	On 16/08/2017	Any day expiry	13.48700	13.48700		13.40870	13.40870		14.93	0.00	0.00	0	0.00	
\$ / R	On 16/08/2017	Any day expiry	13.05	Put	21.01960	0.02102	35.38580	0.03539	21.020	15.26	0.11	0.00	0	25,000.00
\$ / R	On 16/08/2017	Any day expiry	13.29	Put	68.23910	0.06824	97.14430	0.09714	68.239	15.09	0.29	0.00	0	15,000.00
\$ / R	On 16/08/2017	Any day expiry	13.55	Call	118.42450	0.11842	94.08570	0.09409	118.425	15.11	0.44	0.00	0	23,076.00
\$ / R	On 17/08/2017	Any day expiry	13.48940	13.48940		13.41100	13.41100		15.01	0.00	0.00	0	0.00	
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	92.23300	0.09223	125.88360	0.12588	92.233	15.03	0.35	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry	13.51720	13.51720		13.43900	13.43900		14.98	0.00	0.00	0	910.00	
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	202.84060	0.20284	248.75990	0.24876	202.841	14.98	0.48	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	0.92790	0.00093	0.94990	0.00095	0.928	30.08	0.00	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry	13.51950	13.51950		13.44140	13.44140		15.05	0.00	0.00	0	202.00	

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 31/08/2017	Any day expiry		13.52180	13.52180		13.44370	13.44370		15.09	0.00	0.00	0	6,325.00
\$ / R	On 18/09/2017	Foreign Exchange Future		13.56300	13.56300		13.48440	13.48440		15.46	0.00	400,108,500.00	29,500	800,353.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	4.61690	0.00462	6.01850	0.00602	4.617	16.51	0.02	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	7.14560	0.00715	10.16910	0.01017	7.146	15.60	0.03	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	8.40140	0.00840	11.79980	0.01180	8.401	15.51	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	8.67650	0.00868	12.15360	0.01215	8.676	15.50	0.03	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	18.28280	0.01828	24.16680	0.02417	18.283	15.06	0.06	0.00	0	61,225.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	20.59320	0.02059	26.98720	0.02699	20.593	14.99	0.06	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	21.20970	0.02121	27.73720	0.02774	21.210	14.97	0.07	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	24.54740	0.02455	31.77370	0.03177	24.547	14.89	0.08	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	850.50500	0.85050	781.59770	0.78160	850.505	14.62	0.89	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	37.50500	0.03751	47.19770	0.04720	37.505	14.62	0.11	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	42.98560	0.04299	53.63260	0.05363	42.986	14.53	0.12	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	720.91280	0.72091	657.63060	0.65763	720.913	14.51	0.84	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	69.86020	0.06986	87.22360	0.08722	69.860	14.60	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	78.75080	0.07875	97.53780	0.09754	78.751	14.66	0.20	0.00	0	43,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	641.75080	0.64175	581.93780	0.58194	641.751	14.66	0.80	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	116.13450	0.11613	140.22540	0.14023	116.135	14.86	0.26	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	119.19430	0.11919	143.67930	0.14368	119.194	14.88	0.27	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	135.30870	0.13531	161.78700	0.16179	135.309	14.95	0.29	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	498.30870	0.49831	446.18700	0.44619	498.309	14.95	0.71	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	152.79250	0.15279	181.29450	0.18129	152.793	15.02	0.32	0.00	0	25,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	376.64940	0.37665	332.70420	0.33270	376.649	15.24	0.60	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	213.64940	0.21365	248.30420	0.24830	213.649	15.24	0.40	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	365.72290	0.36572	322.59820	0.32260	365.723	15.27	0.59	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	236.75460	0.23675	273.45710	0.27346	236.755	15.32	0.43	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	349.75460	0.34975	307.85710	0.30786	349.755	15.32	0.57	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	334.29300	0.33429	294.62810	0.29463	334.293	15.36	0.56	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	324.26370	0.32426	286.08400	0.28608	324.264	15.39	0.55	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	333.92500	0.33392	381.27370	0.38127	333.925	15.71	0.52	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	259.14150	0.25914	228.67210	0.22867	259.142	15.78	0.47	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	410.21070	0.41021	462.04460	0.46204	410.211	16.09	0.58	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	416.87990	0.41688	469.06540	0.46907	416.880	16.12	0.59	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	207.01330	0.20701	181.97060	0.18197	207.013	16.24	0.39	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	203.90750	0.20391	179.20090	0.17920	203.908	16.28	0.39	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	177.86520	0.17787	156.01480	0.15601	177.865	16.56	0.35	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	167.33460	0.16733	146.66580	0.14667	167.335	16.68	0.33	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	152.66120	0.15266	133.66190	0.13366	152.661	16.87	0.31	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	112.30820	0.11231	97.56880	0.09757	112.308	17.49	0.24	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	765.91370	0.76591	830.09460	0.83009	765.914	17.56	0.77	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	850.07550	0.85008	916.11210	0.91611	850.076	17.84	0.80	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	91.60910	0.09161	79.23280	0.07923	91.609	17.87	0.20	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	980.33770	0.98034	1,048.93790	1.04894	980.338	18.25	0.84	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	69.92630	0.06993	60.37800	0.06038	69.926	18.33	0.16	0.00	0	17,402.00

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	14.55	Call	64.59480	0.06459	55.75550	0.05576	64.595	18.47	0.15	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	49.38370	0.04938	42.59660	0.04260	49.384	18.93	0.12	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	47.85560	0.04786	41.27670	0.04128	47.856	18.99	0.11	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	31.07570	0.03108	26.08080	0.02608	31.076	19.57	0.08	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	4.82570	0.00483	4.06190	0.00406	4.826	21.06	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	2.87980	0.00288	2.84580	0.00285	2.880	22.25	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	2.79980	0.00280	2.77280	0.00277	2.800	22.79	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	2.61940	0.00262	2.60880	0.00261	2.619	24.42	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	2.53830	0.00254	2.53590	0.00254	2.538	25.50	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	2.52830	0.00253	2.52700	0.00253	2.528	25.66	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.18620	0.00119	0.99320	0.00099	1.186	28.76	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.58340	13.58340	13.50430	13.50430		15.75	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	284.03680	0.28404	321.78210	0.32178	284.037	15.60	0.45	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	3.68420	0.00368	3.57430	0.00357	3.684	24.88	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.58560	13.58560	13.50650	13.50650		15.78	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.58790	13.58790	13.50880	13.50880		15.82	0.00	16,069,960.70	1,189	2,530.00
\$ / R	On 23/10/2017	Any day expiry			13.64110	13.64110	13.56150	13.56150		15.84	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.64980	13.64980	13.57020	13.57020		15.89	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	117.95180	0.11795	137.83790	0.13784	117.952	14.77	0.21	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	336.01350	0.33601	372.60150	0.37260	336.013	15.65	0.43	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	261.25070	0.26125	236.38150	0.23638	261.251	16.99	0.36	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	6.76220	0.00676	5.71520	0.00572	6.762	22.60	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.68680	13.68680	13.60680	13.60680		15.96	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.71930	13.71930	13.63810	13.63810		16.04	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	379.24880	0.37925	414.46230	0.41446	379.249	15.72	0.41	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	15.36510	0.01537	12.38030	0.01238	15.365	22.44	0.02	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.72370	13.72370	13.64230	13.64230		16.07	0.00	20,412,000.00	1,500	1,808.00
\$ / R	On 15/12/2017	Any day expiry			13.75620	13.75620	13.67370	13.67370		16.22	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.76270	13.76270	13.68000	13.68000		16.19	0.00	48,678,669.90	3,537	117,394.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	26.44030	0.02644	28.62560	0.02863	26.440	15.86	0.05	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	38.19510	0.03820	40.71110	0.04071	38.195	15.33	0.07	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	51.69930	0.05170	54.52790	0.05453	51.699	14.89	0.09	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	67.65180	0.06765	76.28140	0.07628	67.652	14.49	0.11	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	82.99970	0.08300	93.21920	0.09322	83.000	14.58	0.13	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	110.60770	0.11061	123.50450	0.12350	110.608	14.71	0.16	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	199.21980	0.19922	220.49990	0.22050	199.220	15.01	0.25	34,320,384.00	10,000	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	232.39140	0.23239	256.93780	0.25694	232.391	15.13	0.28	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	239.63210	0.23963	264.63310	0.26463	239.632	15.17	0.29	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	262.17210	0.26217	288.53850	0.28854	262.172	15.26	0.30	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	273.89910	0.27390	300.94690	0.30095	273.899	15.31	0.31	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	802.71050	0.80271	747.97050	0.74797	802.711	15.38	0.67	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	332.63970	0.33264	362.88020	0.36288	332.640	15.54	0.36	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	355.20920	0.35521	386.58430	0.38658	355.209	15.62	0.37	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	665.51730	0.66552	616.44850	0.61645	665.517	15.78	0.60	0.00	0	10,316.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	528.06830	0.52807	487.28220	0.48728	528.068	16.29	0.51	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	690.78960	0.69079	737.22020	0.73722	690.790	16.70	0.55	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,047.55260	1.04755	1,103.88610	1.10389	1,047.553	17.72	0.67	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	281.42910	0.28143	0.00000	0.00000	281.429	17.98	0.31	41,931,053.60	10,000	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	214.26910	0.21427	195.91400	0.19591	214.269	18.73	0.24	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	197.91860	0.19792	179.78690	0.17979	197.919	18.96	0.23	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	196.50540	0.19651	178.39240	0.17839	196.505	18.98	0.23	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	147.23230	0.14723	133.14530	0.13315	147.232	19.60	0.18	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	101.59490	0.10159	91.74410	0.09174	101.595	20.41	0.13	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	47.47970	0.04748	43.56490	0.04356	47.480	22.29	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	44.39200	0.04439	40.83290	0.04083	44.392	22.48	0.06	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	26.01070	0.02601	22.70040	0.02270	26.011	23.61	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.77140	13.77140	13.68830	13.68830		16.32	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	407.93140	0.40793	441.51490	0.44151	407.931	15.82	0.40	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	30.59500	0.03059	26.60770	0.02661	30.595	23.73	0.04	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.78220	13.78220	13.69880	13.69880		16.28	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.79520	13.79520	13.71130	13.71130		16.26	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.81040	13.81040	13.72600	13.72600		16.27	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	290.61210	0.29061	315.74440	0.31574	290.612	15.30	0.31	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	306.69380	0.30669	280.72840	0.28073	306.694	18.11	0.31	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	283.03150	0.28303	258.83760	0.25884	283.032	18.34	0.29	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.85810	13.85810	13.77200	13.77200		16.37	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	330.48110	0.33048	0.00000	0.00000	330.481	15.41	0.32	469,759,986.75	107,000	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	338.83560	0.33884	365.36210	0.36536	338.836	15.45	0.32	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	351.59190	0.35159	378.73070	0.37873	351.592	15.49	0.33	0.00	0	40,904.00
\$ / R	On 01/02/2018	Any day expiry			13.86030	13.86030	13.77410	13.77410		16.37	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	291.52050	0.29152	315.50870	0.31551	291.520	15.26	0.29	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	226.41990	0.22642	205.84330	0.20584	226.420	19.31	0.22	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.88620	13.88620	13.79880	13.79880		16.45	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.89040	13.89040	13.80290	13.80290		16.46	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.95900	13.95900	13.86820	13.86820		16.52	0.00	46,832,445.00	3,355	109,258.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	70.34780	0.07035	76.30450	0.07630	70.348	14.86	0.09	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	142.49010	0.14249	153.77720	0.15378	142.490	14.81	0.16	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	274.97810	0.27498	295.97820	0.29598	274.978	15.20	0.26	0.00	0	73,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	364.73050	0.36473	393.22320	0.39322	364.731	15.42	0.31	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	421.30050	0.42130	452.42500	0.45242	421.301	15.63	0.34	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	696.80050	0.69680	738.55820	0.73856	696.801	16.46	0.46	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	863.04850	0.86305	910.13940	0.91014	863.049	16.90	0.52	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	432.09900	0.43210	400.93440	0.40093	432.099	18.11	0.35	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	389.38140	0.38938	360.98480	0.36098	389.381	18.46	0.32	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	324.44720	0.32445	299.01750	0.29902	324.447	19.02	0.27	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	317.45390	0.31745	292.52200	0.29252	317.454	19.07	0.27	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	277.34960	0.27735	255.33580	0.25534	277.350	19.40	0.24	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	242.83160	0.24283	223.41550	0.22342	242.832	19.72	0.21	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 19/03/2018	Foreign Exchange Future	16.16	Call	223.31030	0.22331	205.39870	0.20540	223.310	19.93	0.20	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			14.03820	14.03820	13.94370	13.94370		16.64	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,453.26000	1.45326	1,514.84300	1.51484	1,453.260	18.11	0.64	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	334.17290	0.33417	309.83120	0.30983	334.173	19.29	0.26	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.07240	14.07240	13.97620	13.97620		16.64	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.08080	14.08080	13.98430	13.98430		16.70	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.15220	14.15220	14.05250	14.05250		16.73	0.00	141,522.00	10	100,881.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	19.20590	0.01921	19.40670	0.01941	19.206	14.33	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	316.65200	0.31665	341.52910	0.34153	316.652	15.29	0.25	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	329.90710	0.32991	355.45360	0.35545	329.907	15.32	0.25	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	346.95200	0.34695	373.34600	0.37335	346.952	15.36	0.26	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	594.69870	0.59470	635.00280	0.63500	594.699	15.97	0.37	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	625.42700	0.62543	666.87970	0.66688	625.427	16.06	0.39	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	578.67020	0.57867	543.49120	0.54349	578.670	18.09	0.38	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	571.40810	0.57141	536.62100	0.53662	571.408	18.14	0.38	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	339.92740	0.33993	317.85280	0.31785	339.927	19.73	0.24	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			14.18160	14.18160	14.08060	14.08060		16.78	0.00	4,206,330.00	300	175.00
\$ / R	On 13/08/2018	Any day expiry			14.26950	14.26950	14.16550	14.16550		16.84	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.34080	14.34080	14.23920	14.23920		17.08	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	26.13220	0.02613	25.65440	0.02565	26.132	13.90	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	323.75300	0.32375	352.07700	0.35208	323.753	15.26	0.22	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	543.40770	0.54341	513.72070	0.51372	543.408	19.34	0.32	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.45680	14.45680	14.35910	14.35910		17.33	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.51990	14.51990	14.42440	14.42440		17.44	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.64410	14.64410	14.55270	14.55270		17.66	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.71130	14.71130	14.62220	14.62220		17.73	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.89040	14.89040	14.80740	14.80740		17.94	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.77370	15.77370	15.69330	15.69330		18.57	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.88850	15.88850	15.80790	15.80790		18.66	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.00830	16.00830	15.92740	15.92740		18.84	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.56300	13.56300	13.48440	13.48440		15.46	0.00	27,126.00	2	427.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.76270	13.76270	13.68000	13.68000		16.19	0.00	137,627.00	10	141.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.95900	13.95900	13.86820	13.86820		16.52	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.15220	14.15220	14.05250	14.05250		16.73	0.00	141,522.00	10	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.89040	14.89040	14.80740	14.80740		17.33	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.70670	17.70670	17.74140	17.74140		15.99	0.00	8,304,442.30	469	191,318.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	1,074.65120	1.07465	1,108.69830	1.10870	1,074.651	15.54	0.86	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	154.84760	0.15485	165.11240	0.16511	154.848	17.48	0.25	0.00	0	300.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.02070	18.02070	18.05190	18.05190		16.85	0.00	0.00	0	10,027.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.33320	18.33320	18.35510	18.35510		17.13	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.64220	18.64220	18.65370	18.65370		17.21	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.94750	18.94750	18.95870	18.95870		17.24	0.00	0.00	0	1,654.00

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			19.85580		19.85580		19.89700	19.89700		17.21	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12254		0.12254		0.12275	0.12275		21.19	0.00	0.00	0	5,939.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12489		0.12489		0.12509	0.12509		19.46	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12730		0.12730		0.12744	0.12744		17.54	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13845		0.13845		0.13870	0.13870		20.69	0.00	0.00	0	0.00
€ / R	On 17/08/2017	Any day expiry			15.86140		15.86140		15.93330	15.93330		14.08	0.00	238,647,000.00	15,000	15,000.00
€ / R	On 17/08/2017	Any day expiry	15.95	Put	219.73690		0.21974		0.00000	0.00000	219.737	14.35	0.58	183,615,349.20	20,000	20,000.00
€ / R	On 29/08/2017	Any day expiry			15.90360		15.90360		15.98720	15.98720		14.32	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.97450		15.97450		16.05840	16.05840		14.82	0.00	14,552,769.50	911	109,747.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	49.35330		0.04935		41.48680	0.04149	49.353	14.13	0.12	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			16.00650		16.00650		16.09000	16.09000		14.95	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			16.11050		16.11050		16.19440	16.19440		15.16	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			16.21950		16.21950		16.30260	16.30260		15.29	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.28970		16.28970		16.37150	16.37150		15.42	0.00	3,665,182.50	225	31,937.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	32.12500		0.03212		29.11970	0.02912	32.125	15.40	0.05	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	570.02360		0.57002		602.48520	0.60249	570.024	15.56	0.49	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.32210		16.32210		16.40310	16.40310		15.40	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.60880		16.60880		16.68290	16.68290		15.72	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	194.09490		0.19409		174.15080	0.17415	194.095	14.49	0.18	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	205.61710		0.20562		184.93720	0.18494	205.617	14.51	0.19	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.92760		16.92760		16.99370	16.99370		16.00	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.26360		18.26360		18.36050	18.36050		16.95	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.53446		94.53446		94.63963	94.63963			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.55547		91.55547		91.66389	91.66389			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.32036		90.32036		90.43344	90.43344			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.49908		92.49908		92.61725	92.61725			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.29118		96.29118		96.41678	96.41678			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.85322		94.85322		94.99007	94.99007			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.93027		96.93027		97.07542	97.07542			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.66406		100.66406		100.81186	100.81186			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			99.76887		99.76887		99.76618	99.76618			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.65050		99.65050		99.64642	99.64642			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.71961		99.71961		99.71144	99.71144			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.81468		99.81468		99.80533	99.80533			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.80026		99.80026		99.79802	99.79802			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.92834		98.92834		98.92398	98.92398			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.41488		98.41488		98.40780	98.40780			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.28002		98.28002		98.27046	98.27046			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 21/12/2018	Interest Rate Swap	98.58000	98.58000	98.58000	98.57000	98.57000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.90386	98.90386	98.90386	98.88888	98.88888				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.23228	99.23228	99.23228	99.21640	99.21640				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.58697	99.58697	99.58697	99.57561	99.57561				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.58487	95.58487	95.58487	95.61873	95.61873				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.78475	94.78475	94.78475	94.82506	94.82506				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.95865	93.95865	93.95865	94.00516	94.00516				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.10869	94.10869	94.10869	94.16063	94.16063				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.27541	96.27541	96.27541	96.33224	96.33224				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.37996	96.37996	96.37996	96.44125	96.44125				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.55679	97.55679	97.55679	97.62109	97.62109				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.75488	99.75488	99.75488	99.81957	99.81957				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	556.21900	556.21900	556.21900	556.29100	556.29100				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	566.41800	566.41800	566.41800	566.60800	566.60800				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	577.09100	577.09100	577.09100	577.27000	577.27000				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	639.17500	639.17500	639.17500	639.40400	639.40400				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	650.89600	650.89600	650.89600	651.26300	651.26300				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	663.16000	663.16000	663.16000	663.51800	663.51800				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	572.69700	572.69700	572.69700	572.94100	572.94100				0.00	0.00	0	596.00
ALBI	On 01/02/2018	Index Future	583.19900	583.19900	583.19900	583.56700	583.56700				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	594.18800	594.18800	594.18800	594.54800	594.54800				0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.72250	10.72250	10.72250	10.71700	10.71700			13.88	0.00	536,125.00	50	25,406.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.86820	10.86820	10.86820	10.85990	10.85990			14.56	0.00	0.00	0	6,890.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	11.01200	11.01200	11.01200	10.99790	10.99790			14.42	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.15350	11.15350	11.15350	11.13330	11.13330			14.06	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.68460	11.68460	11.68460	11.67970	11.67970			14.25	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.72440	10.72440	10.72440	10.74110	10.74110			13.42	0.00	0.00	0	620.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.89200	10.89200	10.89200	10.90670	10.90670			14.17	0.00	0.00	0	1,250.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.05400	11.05400	11.05400	11.06350	11.06350			14.39	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.96560	13.96560	13.96560	13.96390	13.96390			14.68	0.00	0.00	0	2,508.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.25530	14.25530	14.25530	14.25080	14.25080			15.38	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.55100	14.55100	14.55100	14.53820	14.53820			15.73	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.86100	15.86100	15.86100	15.86570	15.86570			17.04	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.00970	2.00970	2.00970	1.99990	1.99990			14.81	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.02790	2.02790	2.02790	2.01780	2.01780			15.36	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.04510	2.04510	2.04510	2.03410	2.03410			15.85	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 14/06/2019	Foreign Exchange Future		2.04290	2.04290		2.02990	2.02990		16.71	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		2.14830	2.14830		2.15940	2.15940		15.82	0.00	644,490.00	300	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.19110	2.19110		2.20220	2.20220		16.56	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.46270	2.46270		2.47570	2.47570		17.83	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		10.80500	77.98982			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.94325	75.42393		10.93406	75.47893			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future		11.05549	76.80690		11.04330	76.87863			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future		11.16204	74.46223		11.14981	74.53304			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		11.08000	80.74582			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		11.20899	77.80479		11.20506	77.83107			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future		11.31828	79.23112		11.31174	79.27413			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future		11.42748	76.46256		11.42104	76.50419			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		571.52900	571.52900		571.77700	571.77700			0.00	457,223,200.00	80	580.00
GOVI	On 01/02/2018	GOVI		582.00900	582.00900		582.38100	582.38100			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		592.97500	592.97500		593.34000	593.34000			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.73690	1.73690		1.72650	1.72650		15.59	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.76620	1.76620		1.75520	1.75520		15.89	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.79390	1.79390		1.78190	1.78190		16.44	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.92220	1.92220		1.91100	1.91100		17.40	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		127.49131	127.49131		127.49131	127.49131			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
I2025	On 02/11/2017	Bond Future		129.84985	129.84985		129.88448	129.88448			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future		130.92220	130.92220		130.99547	130.99547			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.44953	133.44953		133.53086	133.53086			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future		100.27254	100.27254		100.29932	100.29932			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future		102.14458	102.14458		102.20128	102.20128			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		103.08836	103.08836		103.15135	103.15135			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		104.01719	104.01719			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		104.86974	104.86974		104.89766	104.89766			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future		106.82761	106.82761		106.88689	106.88689			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.79122	107.79122		107.85699	107.85699			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		127.83143	127.83143			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		130.19583	130.19583		130.23098	130.23098			0.00	0.00	0	19,558.00
I2038	On 01/02/2018	Bond Future		131.10564	131.10564		131.17961	131.17961			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		133.63655	133.63655		133.71852	133.71852			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		125.13354	125.13354			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		125.74650	125.74650		125.90850	125.90850			0.00	628,732,500.00	5,000	21,292.00
I2046	On 01/02/2018	Bond Future		128.09396	128.09396		128.29610	128.29610			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		128.95143	128.95143		129.16391	129.16391			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		131.77945	131.77945			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		134.67067	134.67067		134.25299	134.25299			0.00	410,745,543.50	3,050	21,927.00
I2050	On 01/02/2018	Bond Future		135.49384	135.49384		135.10773	135.10773			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		138.10940	138.10940		137.72260	137.72260			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future		251.63000	251.63000		251.44000	251.44000			0.00	0.00	0	1,161.00
IGOV	On 01/02/2018	Index Future		256.32800	256.32800		256.20800	256.20800			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		261.27600	261.27600		261.16700	261.16700			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
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.73000	93.27000		6.73000	93.27000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/03/2018	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			0.12960		0.12960		0.12890	0.12890			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12940		0.12940		0.12840	0.12840			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12910		0.12910		0.12780	0.12780			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12840		0.12840		0.12720	0.12720			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12020		0.12020		0.12180	0.12180			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.70520		1.70520		1.70940	1.70940		13.76	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.73350		1.73350		1.73740	1.73740		14.76	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.76160		1.76160		1.76460	1.76460		14.66	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.90280		1.90280		1.90690	1.90690		15.45	0.00	0.00	0	0.00
NZ\$ / R	On 15/08/2017	Any day expiry			9.98370		9.98370		9.96760	9.96760		14.56	0.00	0.00	0	0.00
NZ\$ / R	On 15/08/2017	Any day expiry	9.91	Put	71.17010		0.07117		80.02030	0.08002	71.170	15.08	0.38	0.00	0	10,000.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.03520		10.03520		10.01940	10.01940		14.58	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			10.16650		10.16650		10.14830	10.14830		15.34	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.29600		10.29600		10.27210	10.27210		15.15	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.90060		10.90060		10.87730	10.87730		15.26	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.31870		1.31870		1.31570	1.31570			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.33250		1.33250		1.32920	1.32920			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.34650		1.34650		1.34260	1.34260			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37560		1.37560		1.37290	1.37290			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30550		1.30550		1.31570	1.31570			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30940		1.30940		1.31960	1.31960			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31340		1.31340		1.32350	1.32350			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.17780		1.17780		1.19090	1.19090			0.00	2,390,934.00	2,030	2,615.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18360		1.18360		1.19670	1.19670			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18980		1.18980		1.20300	1.20300			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.61000		113.34227		8.61000	113.34227		7.44	0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.68890		115.21512		8.68322	115.25300		7.30	0.00	95,513,334.48	829	164,569.00
R186	On 02/11/2017	Bond Future	8.75	Put	1,467.79000		1.46779		1,459.83000	1.45983	1,467.790	7.30	0.45	0.00	0	2,500.00
R186	On 02/11/2017	Bond Future	9.00	Put	851.03000		0.85103		847.71000	0.84771	851.030	7.43	0.31	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.74236		112.02791		8.73284	112.08991		7.43	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	339.45000		0.33945		350.52000	0.35052	339.450	7.05	0.13	0.00	0	1,460.00

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	8.50	Call	1,613.04000		1.61304		1,644.29000	1.64429	1,613.040	7.33	0.40	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	2,312.84000		2.31284		2,289.28000	2.28928	2,312.840	7.43	0.49	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,626.43000		1.62643		1,609.27000	1.60927	1,626.430	7.57	0.38	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,112.00000		1.11200		1,100.10000	1.10010	1,112.000	7.71	0.29	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.79129		114.13878		8.78186	114.19871		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		295.12682	295.12682			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			300.58615		300.58615		300.66658	300.66658			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.14927		299.14927		299.31830	299.31830			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			304.92435		304.92435		305.11151	305.11151			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		237.16781	237.16781			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			242.47330		242.47330		241.61972	241.61972			0.00	6,061,832.50	25	28,504.00
R202	On 01/02/2018	Bond Future			243.25618		243.25618		242.45703	242.45703			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.95212		247.95212		247.14972	247.14972			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		7.96000	102.45311		4.90	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.01412		100.31332		8.01261	100.31971		4.45	0.00	0.00	0	53,785.00
R2023	On 01/02/2018	Bond Future			8.05390		102.15283		8.04718	102.18012		4.47	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			8.07830		100.14728		8.07190	100.17221		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		9.15000	91.71743			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.22927		93.22832		9.22407	93.26367			0.00	0.00	0	54,416.00
R2030	On 01/02/2018	Bond Future			9.28817		90.93322		9.27992	90.98839			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.34666		92.64662		9.33853	92.70012			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		9.37000	94.08439		10.62	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.46016		91.43455		9.45518	91.47066		11.10	0.00	0.00	0	32,123.00
R2032	On 01/02/2018	Bond Future			9.52447		93.11104		9.51667	93.16678		10.71	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,772.33000		1.77233		0.00000	0.00000	1,772.330	10.56	0.38	267,143,926.14	7,500	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,060.57000		2.06057		0.00000	0.00000	2,060.570	10.61	0.42	307,488,110.90	7,800	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,375.74000		2.37574		0.00000	0.00000	2,375.740	10.66	0.46	294,443,822.10	6,800	6,800.00
R2032	On 03/05/2018	Bond Future			9.58453		90.70801		9.57683	90.76224		11.10	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
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.63000		97.53421		9.63000	97.53421			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.72527		94.58875		9.72045	94.62661			0.00	0.00	0	12,213.00
R2035	On 01/02/2018	Bond Future	9.79610		96.32326		9.78858	96.38149			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future	9.85903		93.63729		9.85163	93.69385			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		9.71000	89.68479		12.59	0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future	9.81142		91.01365		9.80144	91.09176		12.67	0.00	2,730,409.50	30	63,443.00
R2037	On 01/02/2018	Bond Future	9.87760		88.42755		9.86487	88.52591		12.80	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future	9.94330		90.09378		9.93053	90.19123		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		7.10500	102.18383		0.97	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.05564		104.02586		7.03909	104.04355		0.50	0.00	0.00	0	44,643.00
R204	On 01/02/2018	Bond Future	6.94666		101.89540		6.89994	101.93459		0.67	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future	6.67254		103.81535		6.61128	103.85240		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		9.86500	92.42945		13.23	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future	9.95871		93.87675		9.95396	93.91603		13.34	0.00	0.00	0	15,669.00
R2040	On 01/02/2018	Bond Future	10.02732		91.09283		10.02005	91.15218		13.48	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	10.09545		92.80929		10.08830	92.86694		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		9.89000	89.55370		13.84	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future	9.98177		90.94592		9.97703	90.98547		13.99	0.00	0.00	0	20,734.00
R2044	On 01/02/2018	Bond Future	10.04819		88.23340		10.04102	88.29250		14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future	10.11405		89.89591		10.10699	89.95342		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		9.85000	93.24023		13.67	0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future	9.93735		90.30226		9.93777	90.29866		14.51	0.00	632,115,820.00	7,000	73,711.00
R2048	On 01/02/2018	Bond Future	10.00458		91.95820		10.00280	91.97327		13.95	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future	10.06457		89.25337		10.06305	89.26610		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		7.38000	100.18046		1.85	0.00	0.00	0	0.00
R207	On 02/11/2017	Bond Future	7.40281		101.94670		7.39238	101.96740		1.40	0.00	0.00	0	40,855.00
R207	On 01/02/2018	Bond Future	7.39555		100.17509		7.37186	100.21713		1.52	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	On 03/05/2018	Bond Future			7.36863		102.06262		7.34303	102.10258		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
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		7.53500	99.92281		2.99	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.57210		98.27278		7.56380	98.29688		2.51	0.00	0.00	0	32,234.00
R208	On 01/02/2018	Bond Future			7.58724		100.07471		7.57069	100.11965		2.57	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.58366		98.55877		7.56660	98.60186		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		9.59500	73.41690		12.53	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.68758		71.38244		9.67759	71.44827		13.33	0.00	347,346,953.04	4,866	83,165.00
R209	On 02/11/2017	Bond Future	8.30	Call	32.01000		0.03201		34.58000	0.03458	32.010	12.74	0.02	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	387.64000		0.38764		404.99000	0.40499	387.640	12.89	0.16	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,681.70000		1.68170		1,662.47000	1.66247	1,681.700	13.33	0.45	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,051.57000		1.05157		1,039.96000	1.03996	1,051.570	13.56	0.32	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	282.48000		0.28248		280.38000	0.28038	282.480	14.10	0.11	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.74867		72.69126		9.73610	72.77320		12.82	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.80592		70.91131		9.79329	70.99277		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		184.70019	184.70019			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			185.73145		185.73145		185.78132	185.78132			0.00	10,215,229.75	55	2,179.00
R210	On 01/02/2018	Bond Future			189.19891		189.19891		189.30433	189.30433			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.40249		190.40249		190.51941	190.51941			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		148.17829	148.17829			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			151.04554		151.04554		151.08637	151.08637			0.00	0.00	0	3,812.00
R212	On 01/02/2018	Bond Future			151.80555		151.80555		151.89148	151.89148			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.73612		154.73612		154.83126	154.83126			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

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 03/08/2017	Bond Future	9.25000		85.86504		9.25000	85.86504		10.36	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.33736		83.69226		9.32712	83.75981		10.88	0.00	1,009,328,655.60	12,060	62,970.00
R213	On 01/02/2018	Bond Future	9.39987		85.22699		9.38662	85.31313		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.45422		83.28288		9.44091	83.36823		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		9.78000	72.83280		13.24	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.86506		70.70566		9.86029	70.73799		14.18	0.00	2,616,109.42	37	44,061.00
R214	On 01/02/2018	Bond Future	9.92979		72.00220		9.92269	72.04979		13.59	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.98735		70.06243		9.98036	70.10883		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	23,904.08000	23,904.08000		23,925.30000	23,925.30000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.97230	9.97230		9.92590	9.92590			13.84	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.02950	11.02950		10.98140	10.98140			15.25	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.79520	3.79520		3.76530	3.76530			12.47	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.71260	3.71260		3.68070	3.68070			14.16	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.55440	3.55440		3.48970	3.48970			15.30	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.46060	1.46060		1.45550	1.45550				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.43890	1.43890		1.43250	1.43250				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.41390	1.41390		1.40680	1.40680				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.22140	1.22140		1.21350	1.21350				0.00	0.00	0	0.00

**Total for Derivatives :** **6,029,600,179.54**    **262,880**    **5 647 833.00**

**Grand Total:** **6,029,600,179.54**    **262,880**    **5 647 833.00**