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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/09/2017

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 07/09/2017	Any day expiry	12.83200	12.83200		12.84870	12.84870		14.25	0.00	0.00	0	0.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.85720	12.85720		12.86740	12.86740		12.55	0.00	570,088,248.00	44,340	821,769.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	1.02560	0.00103	0.61890	0.00062	1.026	16.67	0.01	0	37,202.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	3.61730	0.00362	2.36920	0.00237	3.617	15.76	0.03	0	1,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	4.86990	0.00487	3.28350	0.00328	4.870	15.51	0.04	0	10,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	5.16560	0.00517	3.50310	0.00350	5.166	15.46	0.04	0	5,250.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	20.05200	0.02005	15.49090	0.01549	20.052	14.28	0.13	0	91,184.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	24.80780	0.02481	19.55090	0.01955	24.808	14.08	0.15	0	1,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	26.14490	0.02614	20.70600	0.02071	26.145	14.03	0.16	0	4,920.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	33.84490	0.03384	27.45050	0.02745	33.845	13.79	0.20	0	190.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	177.10390	0.17710	177.87210	0.17787	177.104	13.05	0.65	0	3,500.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	69.90390	0.06990	60.47210	0.06047	69.904	13.05	0.35	0	26,250.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	87.40410	0.08740	77.04560	0.07705	87.404	12.80	0.42	0	3,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.85	Call	115.38560	0.11539	0.00000	0.00000	115.386	12.55	0.51	2,310,811.30	350	350.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	94.11590	0.09412	92.77090	0.09277	94.116	12.81	0.45	0	400.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	175.74750	0.17575	164.00960	0.16401	175.748	13.12	0.63	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 18/09/2017	Foreign Exchange Future	13.00	Call	61.21160	0.06121	59.67150	0.05967	61.212	13.32	0.32	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	204.01160	0.20401	192.27150	0.19227	204.012	13.32	0.68	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	315.01200	0.31501	303.68160	0.30368	315.012	14.03	0.81	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	323.52680	0.32353	312.23620	0.31224	323.527	14.09	0.82	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	367.01570	0.36702	355.92630	0.35593	367.016	14.34	0.85	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	24.21570	0.02422	23.32630	0.02333	24.216	14.34	0.15	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	411.82890	0.41183	400.93040	0.40093	411.829	14.60	0.88	0.00	0	25,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	9.13310	0.00913	8.87350	0.00887	9.133	15.36	0.06	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	551.93310	0.55193	541.47350	0.54147	551.933	15.36	0.94	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	8.27620	0.00828	8.05800	0.00806	8.276	15.46	0.06	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	599.93880	0.59994	589.57580	0.58958	599.939	15.62	0.95	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	7.13880	0.00714	6.97580	0.00698	7.139	15.62	0.05	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	6.15770	0.00616	6.04200	0.00604	6.158	15.77	0.04	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	5.58000	0.00558	5.49190	0.00549	5.580	15.87	0.04	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	776.14120	0.77614	765.89630	0.76590	776.141	16.86	0.98	0.00	0	143,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	3.09720	0.00310	3.05740	0.00306	3.097	17.01	0.02	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	894.94590	0.89495	884.72660	0.88473	894.946	17.77	0.98	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	904.87090	0.90487	894.65330	0.89465	904.871	17.85	0.99	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	1.80000	0.00180	1.78820	0.00179	1.800	18.15	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	1.73890	0.00174	1.72830	0.00173	1.739	18.23	0.01	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	1.28590	0.00129	1.28480	0.00128	1.286	18.91	0.01	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	1.13030	0.00113	1.13220	0.00113	1.130	19.22	0.01	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	0.93700	0.00094	0.94240	0.00094	0.937	19.67	0.01	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	0.49880	0.00050	0.51080	0.00051	0.499	21.08	0.00	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,363.26230	1.36326	1,353.07470	1.35307	1,363.262	21.18	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,463.11830	1.46312	1,452.93160	1.45293	1,463.118	21.71	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	0.30680	0.00031	0.32010	0.00032	0.307	21.76	0.00	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,612.98560	1.61299	1,602.79810	1.60280	1,612.986	22.50	1.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	0.16720	0.00017	0.17930	0.00018	0.167	22.66	0.00	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	0.14070	0.00014	0.15220	0.00015	0.141	22.92	0.00	0.00	0	1,084.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	0.08010	0.00008	0.08930	0.00009	0.080	23.81	0.00	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	0.07510	0.00008	0.08410	0.00008	0.075	23.92	0.00	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	0.03400	0.00003	0.04000	0.00004	0.034	25.29	0.00	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.10470	0.00010	0.11740	0.00012	0.105	37.78	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.26320	0.00026	0.28280	0.00028	0.263	44.70	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.31880	0.00032	0.33980	0.00034	0.319	46.43	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.35370	0.00035	0.37240	0.00037	0.354	49.88	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	0.21540	0.00022	0.22730	0.00023	0.215	49.88	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.19980	0.00020	0.21090	0.00021	0.200	49.88	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.01550	0.00002	0.01660	0.00002	0.016	49.88	0.00	0.00	0	3,099.00
\$ / R	On 22/09/2017	Any day expiry			12.86540	12.86540	12.87560	12.87560		13.13	0.00	0.00	0	0.00
\$ / R	On 22/09/2017	Any day expiry	12.50	Put	29.23420	0.02923	22.86900	0.02287	29.234	14.02	0.15	0.00	0	20,000.00
\$ / R	On 22/09/2017	Any day expiry	12.75	Put	88.51360	0.08851	80.21040	0.08021	88.514	13.39	0.36	0.00	0	20,000.00
\$ / R	On 26/09/2017	Any day expiry			12.87350	12.87350	12.88390	12.88390		12.85	0.00	0.00	0	75.00

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 27/09/2017	Any day expiry			12.87550	12.87550		12.88590	12.88590		13.10	0.00	0.00	0	1,289.00
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	646.16140	0.64616		636.58620	0.63659	646.161	15.53	0.90	0.00	0	60.00		
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	0.02390	0.00002		0.02630	0.00003	0.024	32.54	0.00	0.00	0	60.00		
\$ / R			On 28/09/2017	Any day expiry	12.87760	12.87760		12.88800	12.88800		13.13	0.00	0.00	0	0.00		
\$ / R			On 29/09/2017	Any day expiry	12.87960	12.87960		12.89000	12.89000		13.18	0.00	0.00	0	3,013.00		
\$ / R			On 06/10/2017	Any day expiry	12.89390	12.89390		12.90440	12.90440		13.14	0.00	0.00	0	0.00		
\$ / R	12.68	Put	On 06/10/2017	Any day expiry	96.37830	0.09638		97.83960	0.09784	96.378	12.79	0.31	0.00	0	15,000.00		
\$ / R	13.40	Call	On 06/10/2017	Any day expiry	55.75840	0.05576		61.92820	0.06193	55.758	15.10	0.19	0.00	0	15,000.00		
\$ / R			On 13/10/2017	Any day expiry	12.90810	12.90810		12.91860	12.91860		13.29	0.00	0.00	0	90.00		
\$ / R			On 23/10/2017	Any day expiry	12.92820	12.92820		12.93850	12.93850		13.63	0.00	0.00	0	834.00		
\$ / R	14.00	Call	On 23/10/2017	Any day expiry	36.06820	0.03607		39.45740	0.03946	36.068	17.08	0.10	0.00	0	500.00		
\$ / R			On 27/10/2017	Any day expiry	12.93620	12.93620		12.94650	12.94650		13.82	0.00	0.00	0	913.00		
\$ / R	12.92	Put	On 27/10/2017	Any day expiry	254.93340	0.25493		253.99960	0.25400	254.933	13.78	0.48	0.00	0	1,000.00		
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	666.87880	0.66688		662.78740	0.66279	666.879	15.67	0.76	0.00	0	60.00		
\$ / R	14.10	Call	On 27/10/2017	Any day expiry	37.15550	0.03716		40.19470	0.04019	37.156	17.48	0.10	0.00	0	1,000.00		
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	0.51630	0.00052		0.61270	0.00061	0.516	26.72	0.00	0.00	0	60.00		
\$ / R			On 09/11/2017	Any day expiry	12.96230	12.96230		12.97240	12.97240		13.97	0.00	0.00	0	0.00		
\$ / R			On 13/11/2017	Any day expiry	12.97040	12.97040		12.98030	12.98030		13.99	0.00	0.00	0	70.00		
\$ / R			On 28/11/2017	Any day expiry	12.99980	12.99980		13.00980	13.00980		14.32	0.00	0.00	0	1,990.00		
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	693.92860	0.69393		690.68580	0.69069	693.929	15.75	0.68	0.00	0	60.00		
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	0.51010	0.00051		0.64490	0.00064	0.510	21.56	0.00	0.00	0	60.00		
\$ / R			On 30/11/2017	Any day expiry	13.00380	13.00380		13.01370	13.01370		14.37	0.00	0.00	0	2,708.00		
\$ / R	12.75	Put	On 30/11/2017	Any day expiry	232.20730	0.23221		230.50030	0.23050	232.207	13.98	0.37	0.00	0	112,000.00		
\$ / R			On 15/12/2017	Any day expiry	13.03330	13.03330		13.04320	13.04320		14.81	0.00	0.00	0	1,750.00		
\$ / R			On 18/12/2017	Foreign Exchange Future	13.03920	13.03920		13.04900	13.04900		14.83	0.00	320,490,496.80	24,579	186,748.00		
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	25.64270	0.02564		25.51150	0.02551	25.643	13.19	0.06	0.00	0	1,000.00		
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	52.61700	0.05262		52.23100	0.05223	52.617	13.40	0.11	5,906,018.56	4,000	20,141.00		
\$ / R	12.16	Put	On 18/12/2017	Foreign Exchange Future	78.74200	0.07874		78.09170	0.07809	78.742	13.55	0.16	0.00	0	550.00		
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	88.57720	0.08858		87.82690	0.08783	88.577	13.59	0.17	0.00	0	18,000.00		
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future	134.04750	0.13405		132.83860	0.13284	134.048	13.76	0.23	0.00	0	114,600.00		
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	165.25000	0.16525		164.04320	0.16404	165.250	13.92	0.27	0.00	0	11,916.00		
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future	220.06670	0.22007		218.88250	0.21888	220.067	14.17	0.33	0.00	0	1,819.00		
\$ / R	12.75	Put	On 18/12/2017	Foreign Exchange Future	262.00960	0.26201		260.84610	0.26085	262.010	14.33	0.37	0.00	0	2,600.00		
\$ / R	12.76	Put	On 18/12/2017	Foreign Exchange Future	266.44160	0.26644		265.27840	0.26528	266.442	14.35	0.37	0.00	0	550.00		
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	385.45040	0.38545		384.28950	0.38429	385.450	14.74	0.47	0.00	0	10,000.00		
\$ / R	13.10	Put	On 18/12/2017	Foreign Exchange Future	443.22380	0.44322		441.94710	0.44195	443.224	14.96	0.51	0.00	0	41,000.00		
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	455.49600	0.45550		454.17580	0.45418	455.496	15.01	0.52	0.00	0	40,000.00		
\$ / R	13.18	Put	On 18/12/2017	Foreign Exchange Future	493.20320	0.49320		491.75150	0.49175	493.203	15.16	0.54	0.00	0	16,000.00		
\$ / R	13.20	Call	On 18/12/2017	Foreign Exchange Future	345.26400	0.34526		353.56630	0.35357	345.264	15.21	0.46	23,677,056.96	4,000	4,020.00		
\$ / R	13.21	Put	On 18/12/2017	Foreign Exchange Future	512.54770	0.51255		511.02820	0.51103	512.548	15.24	0.55	0.00	0	5,000.00		
\$ / R	13.25	Call	On 18/12/2017	Foreign Exchange Future	328.03140	0.32803		336.21790	0.33622	328.031	15.34	0.44	0.00	0	16,141.00		
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	606.88700	0.60689		605.03500	0.60504	606.887	15.60	0.60	0.00	0	52,000.00		
\$ / R	13.40	Put	On 18/12/2017	Foreign Exchange Future	642.11050	0.64211		640.13130	0.64013	642.111	15.73	0.61	0.00	0	114,600.00		
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future	253.97720	0.25398		261.54530	0.26155	253.977	15.98	0.36	0.00	0	11,016.00		

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	229.39160	0.22939	0.00000	0.00000	229.392	16.24	0.33	17,016,494.08	4,000	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	187.18460	0.18718	193.81280	0.19381	187.185	16.74	0.28	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,113.74550	1.11375	1,109.78880	1.10979	1,113.746	17.23	0.77	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	102.92490	0.10292	107.39150	0.10739	102.925	18.18	0.16	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,553.59410	1.55359	1,547.94490	1.54794	1,553.594	18.37	0.85	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	81.18590	0.08119	84.95760	0.08496	81.186	18.63	0.13	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	55.95130	0.05595	58.80090	0.05880	55.951	19.34	0.09	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	50.22150	0.05022	52.84200	0.05284	50.221	19.56	0.08	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	49.73390	0.04973	52.33490	0.05233	49.734	19.58	0.08	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	34.62550	0.03463	36.57020	0.03657	34.626	20.31	0.06	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	18.16810	0.01817	19.24120	0.01924	18.168	20.57	0.03	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.02610	0.00303	3.20160	0.00320	3.026	20.47	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	2.52080	0.00252	2.67110	0.00267	2.521	20.47	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.61090	0.00061	0.65540	0.00066	0.611	20.47	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.04710	13.04710	13.05690	13.05690		14.98	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	720.79060	0.72079	718.66920	0.71867	720.791	16.10	0.64	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	0.74450	0.00074	0.78810	0.00079	0.745	20.27	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.05690	13.05690	13.06670	13.06670		15.01	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.06870	13.06870	13.07850	13.07850		15.08	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.08260	13.08260	13.09220	13.09220		15.31	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	535.78580	0.53579	534.65990	0.53466	535.786	15.54	0.52	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	106.09120	0.10609	110.54290	0.11054	106.091	18.91	0.15	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	95.50170	0.09550	99.65940	0.09966	95.502	19.12	0.14	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.12590	13.12590	13.13540	13.13540		15.71	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	593.72630	0.59373	592.78570	0.59279	593.726	15.92	0.52	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	606.31070	0.60631	605.35040	0.60535	606.311	15.96	0.52	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	625.39670	0.62540	624.41260	0.62441	625.397	16.02	0.53	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	690.84530	0.69085	689.76560	0.68977	690.845	16.23	0.56	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.12790	13.12790	13.13740	13.13740		15.72	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	533.91250	0.53391	533.05980	0.53306	533.913	15.72	0.49	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	81.81370	0.08181	85.63670	0.08564	81.814	20.18	0.11	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.15160	13.15160	13.16090	13.16090		15.83	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.15550	13.15550	13.16480	13.16480		15.86	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.21840	13.21840	13.22740	13.22740		16.12	0.00	2,577,588.00	195	110,217.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	134.08270	0.13408	132.77000	0.13277	134.083	14.71	0.17	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	241.12730	0.24113	239.83440	0.23983	241.127	15.01	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	274.68360	0.27468	273.42570	0.27343	274.684	15.09	0.29	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	498.16470	0.49816	496.78780	0.49679	498.165	15.81	0.42	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	637.86780	0.63787	636.81200	0.63681	637.868	16.21	0.48	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	717.93000	0.71793	716.96260	0.71696	717.930	16.44	0.52	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	730.61680	0.73062	729.66140	0.72966	730.617	16.47	0.52	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	513.88170	0.51388	521.98110	0.52198	513.882	16.65	0.45	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,084.30530	1.08431	1,083.24100	1.08324	1,084.305	17.39	0.63	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	370.81150	0.37081	378.47640	0.37848	370.812	17.56	0.35	0.00	0	767.00

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	14.18	Put	1,292.62100	1.29262	1,290.74890	1.29075	1,292.621	17.90	0.68	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	207.75840	0.20776	214.33880	0.21434	207.758	19.10	0.21	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	182.67320	0.18267	188.73930	0.18874	182.673	19.39	0.19	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	166.07040	0.16607	171.76610	0.17177	166.070	19.61	0.17	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	146.51090	0.14651	151.74660	0.15175	146.511	19.89	0.16	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	142.92300	0.14292	148.06870	0.14807	142.923	19.95	0.15	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	122.64940	0.12265	127.27350	0.12727	122.649	20.31	0.13	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	107.48980	0.10749	110.98540	0.11099	107.490	20.77	0.12	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	99.82760	0.09983	103.01840	0.10302	99.828	21.10	0.11	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.29020	13.29020	13.29930	13.29930		16.38	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,969.75890	1.96976	1,967.21770	1.96722	1,969.759	19.17	0.76	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	166.23480	0.16623	171.29740	0.17130	166.235	20.26	0.16	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.32120	13.32120	13.33040	13.33040		16.41	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.32900	13.32900	13.33820	13.33820		16.48	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.39490	13.39490	13.40390	13.40390		16.60	0.00	54,798,535.90	4,091	100,334.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	32.97100	0.03297	30.84220	0.03084	32.971	13.81	0.05	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	190.80820	0.19081	187.54310	0.18754	190.808	15.01	0.18	0.00	0	112,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	540.95920	0.54096	537.78380	0.53778	540.959	15.93	0.38	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	561.26600	0.56127	558.11950	0.55812	561.266	15.99	0.39	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	587.18310	0.58718	584.07720	0.58408	587.183	16.07	0.40	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	934.42910	0.93443	931.78560	0.93179	934.429	16.96	0.52	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	973.66510	0.97367	971.05220	0.97105	973.665	17.05	0.53	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	335.23980	0.33524	341.03210	0.34103	335.240	19.16	0.26	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	330.37740	0.33038	336.12490	0.33612	330.377	19.19	0.26	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	190.74820	0.19075	195.00980	0.19501	190.748	20.92	0.16	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.42190	13.42190	13.43050	13.43050		16.61	0.00	0.00	0	605.00
\$ / R	On 20/07/2018	Any day expiry			13.45660	13.45660	13.46480	13.46480		16.71	0.00	0.00	0	3,170.00
\$ / R	On 13/08/2018	Any day expiry			13.50290	13.50290	13.51060	13.51060		16.78	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.57090	13.57090	13.57800	13.57800		16.88	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	30.17720	0.03018	25.26350	0.02526	30.177	12.41	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	437.02220	0.43702	434.10700	0.43411	437.022	15.71	0.29	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	535.40600	0.53541	533.56950	0.53357	535.406	15.89	0.34	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	355.64130	0.35564	360.19030	0.36019	355.641	20.00	0.24	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	334.20980	0.33421	338.50010	0.33850	334.210	20.20	0.23	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.68580	13.68580	13.69320	13.69320		17.23	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.74830	13.74830	13.75580	13.75580		17.36	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			13.87120	13.87120	13.87900	13.87900		17.55	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.93780	13.93780	13.94570	13.94570		17.67	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.11510	14.11510	14.12350	14.12350		17.86	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.95340	14.95340	14.96020	14.96020		18.89	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.06360	15.06360	15.07000	15.07000		18.99	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.17860	15.17860	15.18450	15.18450		19.12	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			12.85720	12.85720	12.86740	12.86740		12.55	0.00	192,858.00	15	249.00

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 MAXI	On 18/12/2017	Foreign Exchange Future			13.03920		13.03920		13.04900	13.04900		14.83	0.00	78,235.20	6	562.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.21840		13.21840		13.22740	13.22740		16.12	0.00	13,218.40	1	7.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.39490		13.39490		13.40390	13.40390		16.60	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.11510		14.11510		14.12350	14.12350		17.86	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.84850		16.84850		16.82000	16.82000		13.11	0.00	40,166,824.00	2,384	192,396.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	245.41170		0.24541		225.97140	0.22597	245.412	13.80	0.65	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	1.43390		0.00143		1.68960	0.00169	1.434	21.75	0.01	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			16.98650		16.98650		16.95810	16.95810		14.50	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.13720		17.13720		17.10900	17.10900		15.30	0.00	2,484,894.00	145	5,994.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.42610		17.42610		17.39710	17.39710		16.52	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.71070		17.71070		17.68160	17.68160		16.81	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.99610		17.99610		17.96400	17.96400		17.01	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.88310		18.88310		18.85150	18.85150		17.13	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11848		0.11848		0.11824	0.11824		28.19	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12068		0.12068		0.12045	0.12045		18.92	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12295		0.12295		0.12273	0.12273		16.87	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12521		0.12521		0.12499	0.12499		22.02	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13400		0.13400		0.13377	0.13377		21.35	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.44080		15.44080		15.36670	15.36670		11.81	0.00	61,531,588.00	3,985	98,803.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	31.86590		0.03187		41.14220	0.04114	31.866	13.39	0.17	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.47000		15.47000		15.39570	15.39570		12.05	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.56770		15.56770		15.49310	15.49310		13.02	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.67000		15.67000		15.59480	15.59480		13.54	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.73510		15.73510		15.66040	15.66040		14.01	0.00	31,139,762.90	1,979	30,831.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	18.03400		0.01803		19.03380	0.01903	18.034	12.92	0.04	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	254.64700		0.25465		240.72950	0.24073	254.647	15.28	0.32	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.76550		15.76550		15.69100	15.69100		14.15	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			15.88100		15.88100		15.80570	15.80570		14.73	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	544.40870		0.54441		585.63510	0.58564	544.409	14.62	0.46	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.03460		16.03460		15.95850	15.95850		15.16	0.00	1,603,460.00	100	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	264.40270		0.26440		283.81530	0.28382	264.403	14.20	0.25	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	279.79900		0.27980		300.22840	0.30023	279.799	14.22	0.26	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	534.68050		0.53468		510.46750	0.51047	534.681	15.78	0.42	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.33350		16.33350		16.25660	16.25660		15.69	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.62940		17.62940		17.55020	17.55020		16.99	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.30539		93.30539		93.32389	93.32389			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.27964		90.27964		90.29618	90.29618			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.00826		89.00826		89.02471	89.02471			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.17683		91.17683		91.19701	91.19701			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.96459		94.96459		94.99505	94.99505			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
10Y STND	On 15/03/2027	Interest Rate Swap		93.47732	93.47732		93.52170	93.52170			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		95.53726	95.53726		95.59624	95.59624			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		99.27448	99.27448		99.34256	99.34256			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61249	99.61249		99.61249	99.61249			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.75555	99.75555		99.75251	99.75251			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.61279	99.61279		99.61103	99.61103			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.65517	99.65517		99.64827	99.64827			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		99.70883	99.70883		99.70376	99.70376			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.78690	99.78690		99.78426	99.78426			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		98.89114	98.89114		98.88904	98.88904			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.35080	98.35080		98.34539	98.34539			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.17299	98.17299		98.16774	98.16774			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.43000	98.43000		98.43000	98.43000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		98.71221	98.71221		98.70688	98.70688			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		98.99608	98.99608		98.98910	98.98910			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.29629	99.29629		99.29669	99.29669			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.04931	95.04931		95.06127	95.06127			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.20757	94.20757		94.21392	94.21392			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.34067	93.34067		93.34259	93.34259			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		93.45690	93.45690		93.45852	93.45852			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		95.59555	95.59555		95.60361	95.60361			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		95.66366	95.66366		95.68106	95.68106			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		96.81007	96.81007		96.83770	96.83770			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		98.98173	98.98173		99.01566	99.01566			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		562.32700	562.32700		562.15300	562.15300			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		572.67600	572.67600		572.49600	572.49600			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		583.34000	583.34000		583.16500	583.16500			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		648.71300	648.71300		648.11500	648.11500			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		660.65100	660.65100		660.04000	660.04000			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		672.95400	672.95400		672.34100	672.34100			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		581.54800	581.54800		581.24500	581.24500			0.00	0.00	0	791.00
ALBI	On 01/02/2018	Index Future		592.25000	592.25000		591.93900	591.93900			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		603.27900	603.27900		602.97100	602.97100			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.32950	10.32950		10.28280	10.28280		12.28	0.00	7,747,125.00	750	24,226.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.46350	10.46350		10.41620	10.41620		14.05	0.00	1,046,350.00	100	7,010.00
AU\$ / R	On 27/12/2017	Any day expiry		10.47660	10.47660		10.42910	10.42910		14.30	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.59520	10.59520		10.54630	10.54630		15.04	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
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.72220		10.72220		10.67300	10.67300		14.45	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.22850		11.22850		11.17670	11.17670		14.38	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.58200		10.58200		10.51830	10.51830		11.61	0.00	0.00	0	1,200.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.73580		10.73580		10.67100	10.67100		13.25	0.00	0.00	0	900.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.88240		10.88240		10.81730	10.81730		14.31	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.87780		10.87780		10.81510	10.81510		15.12	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.50200		13.50200		13.50380	13.50380		14.87	0.00	3,375,500.00	250	3,658.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.77480		13.77480		13.77750	13.77750		16.17	0.00	3,443,700.00	250	900.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.05450		14.05450		14.05620	14.05620		16.70	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.33080		14.33080		14.33340	14.33340		16.58	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.33160		15.33160		15.32920	15.32920		16.41	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.98040		1.98040		1.96790	1.96790		12.96	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.99970		1.99970		1.98620	1.98620		14.69	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.01670		2.01670		2.00260	2.00260		15.76	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.03280		2.03280		2.01840	2.01840		16.16	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.01980		2.01980		2.00150	2.00150		16.53	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.08050		2.08050		2.07060	2.07060		14.37	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.12170		2.12170		2.11140	2.11140		15.12	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.16230		2.16230		2.15170	2.15170		16.31	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.20330		2.20330		2.19280	2.19280		16.40	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.38210		2.38210		2.37480	2.37480		17.52	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.71622		76.80068		10.72235	76.76301			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.81954		78.21398		10.82593	78.17535			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.92067		75.87879		10.92708	75.84065			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

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
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.97630		79.38773		10.97739	79.38018			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.07660		80.84855		11.07777	80.84058			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.17976		78.09255		11.18078	78.08572			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	580.35500		580.35500		580.03300	580.03300			0.00	0.00	0	671.00
GOVI	On 01/02/2018	GOVI	591.03500		591.03500		590.70500	590.70500			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	602.04100		602.04100		601.71400	601.71400			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.64560		1.64560		1.64470	1.64470		12.47	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.67300		1.67300		1.67190	1.67190		14.34	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.69940		1.69940		1.69790	1.69790		16.01	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.72470		1.72470		1.75150	1.75150		16.12	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.82300		1.82300		1.82010	1.82010		17.33	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	129.53890		129.53890		129.54802	129.54802			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	130.63107		130.63107		130.63994	130.63994			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.11850		133.11850		133.12873	133.12873			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	99.94672		99.94672		99.90252	99.90252			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	101.82166		101.82166		101.77618	101.77618			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.74336		102.74336		102.69797	102.69797			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	104.00305		104.00305		104.01011	104.01011			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	105.95402		105.95402		105.96081	105.96081			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	106.88469		106.88469		106.89262	106.89262			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	128.50671		128.50671		128.51574	128.51574			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future	129.41248		129.41248		129.42114	129.42114			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	131.87655		131.87655		131.88671	131.88671			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	123.51018		123.51018		123.51862	123.51862			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	125.82691		125.82691		125.83517	125.83517			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	126.62467		126.62467		126.63422	126.63422			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	131.90980		131.90980		131.91886	131.91886			0.00	0.00	0	22,382.00

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
I2050	On 01/02/2018	Bond Future		132.71065	132.71065		132.71950	132.71950			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		135.23776	135.23776		135.24795	135.24795			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		250.01200	250.01200		250.01800	250.01800			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future		254.70200	254.70200		254.70700	254.70700			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		259.55200	259.55200		259.56000	259.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			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		6.88000	93.12000		6.88000	93.12000			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		6.75000	93.25000		6.75000	93.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			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		6.56000	93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.55000	93.45000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.58000	93.42000		6.58000	93.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.64000	93.36000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.71000	93.29000		6.71000	93.29000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12440	0.12440		0.12440	0.12440			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12390	0.12390		0.12400	0.12400			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12200	0.12200		0.12340	0.12340			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12070	0.12070		0.12310	0.12310			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12450	0.12450		0.11900	0.11900			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.66150	1.66150		1.65740	1.65740		11.50	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.68860	1.68860		1.68440	1.68440		13.81	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.71510	1.71510		1.71080	1.71080		14.49	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.74140	1.74140		1.73700	1.73700		14.97	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.85210	1.85210		1.84630	1.84630		15.30	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.28940	9.28940		9.28650	9.28650		12.91	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.40480	9.40480		9.40130	9.40130		14.78	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.51860	9.51860		9.51490	9.51490		15.56	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.63010	9.63010		9.62670	9.62670		14.89	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		10.07580	10.07580		10.07250	10.07250		15.24	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.28540	1.28540		1.27850	1.27850			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.29890	1.29890		1.29150	1.29150			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.31260	1.31260		1.30450	1.30450			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.32510	1.32510		1.31850	1.31850			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.34420	1.34420		1.33430	1.33430			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
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.31040		1.31040		1.30720	1.30720			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31430		1.31430		1.31110	1.31110			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31830		1.31830		1.31520	1.31520			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.32220		1.32220		1.31910	1.31910			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.20090		1.20090		1.19420	1.19420			0.00	6,148,608.00	5,120	5,150.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.20680		1.20680		1.20010	1.20010			0.00	0.00	0	40.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.21310		1.21310		1.20650	1.20650			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21940		1.21940		1.21280	1.21280			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.43520		116.92416		8.45102	116.81657		7.44	0.00	839,632,392.96	7,181	169,492.00
R186	On 02/11/2017	Bond Future	8.75	Put	566.20000		0.56620		605.50000	0.60550	566.200	7.58	0.26	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	248.06000		0.24806		270.26000	0.27026	248.060	7.72	0.14	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.47662		113.77584		8.49318	113.66586		7.13	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	432.63000		0.43263		418.61000	0.41861	432.630	6.84	0.17	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	2,130.80000		2.13080		2,080.93000	2.08093	2,130.800	7.13	0.52	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,301.12000		1.30112		1,347.43000	1.34743	1,301.120	7.27	0.36	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	825.30000		0.82530		859.21000	0.85921	825.300	7.42	0.25	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	502.95000		0.50295		526.58000	0.52658	502.950	7.56	0.17	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.51783		115.89419		8.53484	115.78393		7.21	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 02/11/2017	Bond Future			301.34108		301.34108		301.36335	301.36335			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.01977		300.01977		300.04127	300.04127			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.73252		305.73252		305.75728	305.75728			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			240.54880		240.54880		240.56549	240.56549			0.00	0.00	0	28,647.00
R202	On 01/02/2018	Bond Future			241.35711		241.35711		241.37290	241.37290			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			245.95276		245.95276		245.97133	245.97133			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			7.72854		101.53067		7.73393	101.50752		4.15	0.00	0.00	0	57,230.00
R2023	On 01/02/2018	Bond Future			7.74927		103.39912		7.75507	103.37521		4.28	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.76045		101.39456		7.76622	101.37174		4.28	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

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
R2030	On 02/11/2017	Bond Future			9.01548		94.69717		9.03133	94.58716			0.00	151,515,472.00	1,600	59,104.00
R2030	On 01/02/2018	Bond Future			9.06601		92.43497		9.08245	92.32268			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.11976		94.15585		9.13656	94.04294			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.25944		92.90629		9.27536	92.78832		11.00	0.00	0.00	0	34,960.00
R2032	On 01/02/2018	Bond Future			9.31624		94.61592		9.33272	94.49552		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	2,084.14000		2.08414	2,037.75000	2.03775	2,084.140		10.34	0.46	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,435.32000		2.43532	2,383.36000	2.38336	2,435.320		10.41	0.51	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,819.43000		2.81943	2,761.90000	2.76190	2,819.430		10.48	0.55	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	3,022.29000		3.02229	2,962.00000	2.96200	3,022.290		10.52	0.57	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.37222		92.22048		9.38904	92.09934		11.04	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future			9.51295		96.27877		9.51871	96.23231			0.00	9,627,877.00	100	22,815.00
R2035	On 01/02/2018	Bond Future			9.57602		98.05058		9.58201	98.00293			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.63464		95.37591		9.64063	95.32886			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future			9.62589		92.48340		9.62652	92.47835		13.20	0.00	0.00	0	54,537.00
R2037	On 01/02/2018	Bond Future			9.68549		89.93019		9.68618	89.92472		12.44	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.74777		91.60440		9.74830	91.60025		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 02/11/2017	Bond Future			6.76909		104.33280		6.76180	104.34063		0.29	0.00	0.00	0	46,398.00
R204	On 01/02/2018	Bond Future			6.56695		102.21468		6.55790	102.22231		0.63	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.17361		104.11779		6.15823	104.12714		0.46	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.75196		95.61225		9.75260	95.60680		13.92	0.00	0.00	0	15,192.00
R2040	On 01/02/2018	Bond Future			9.81335		92.86637		9.81406	92.86039		13.10	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.87734		94.59517		9.87789	94.59059		13.35	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.77579		92.69306		9.77642	92.68763		14.62	0.00	0.00	0	26,125.00
R2044	On 01/02/2018	Bond Future			9.83519		90.01849		9.83587	90.01269		13.75	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.89695		91.69439		9.89749	91.68984		14.02	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future			9.73639		92.05607		9.73703	92.05039		14.49	0.00	449,693,901.95	4,885	81,327.00
R2048	On 01/02/2018	Bond Future			9.79674		93.75013		9.79743	93.74407		13.62	0.00	0.00	0	170.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 03/05/2018	Bond Future			9.85289		91.05881		9.85344	91.05404		14.56	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/11/2017	Bond Future			7.05179		102.64628		7.06737	102.61509		1.20	0.00	0.00	0	41,067.00
R207	On 01/02/2018	Bond Future			6.99218		100.89408		7.01011	100.86198		1.43	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.91580		102.77256		6.93558	102.74141		1.29	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.27467		99.14093		7.29028	99.09513		2.20	0.00	0.00	0	32,186.00
R208	On 01/02/2018	Bond Future			7.26102		100.96534		7.27813	100.91838		2.46	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.23494		99.44405		7.25309	99.39773		2.32	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.48309		72.74842		9.48877	72.70995		13.29	0.00	7,493,087.26	103	116,186.00
R209	On 02/11/2017	Bond Future	8.30	Call	15.05000		0.01505		15.61000	0.01561	15.050	12.71	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	373.99000		0.37399		375.52000	0.37552	373.990	12.86	0.19	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	1,027.35000		1.02735		1,024.79000	1.02479	1,027.350	13.05	0.40	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,188.81000		1.18881		1,218.16000	1.21816	1,188.810	13.19	0.42	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	769.50000		0.76950		793.34000	0.79334	769.500	13.29	0.31	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	538.02000		0.53802		557.62000	0.55762	538.020	13.41	0.23	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	378.31000		0.37831		394.19000	0.39419	378.310	13.51	0.18	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	48.73000		0.04873		52.48000	0.05248	48.730	14.04	0.03	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.53747		74.08708		9.54334	74.04773		12.40	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,157.71000		1.15771		1,176.31000	1.17631	1,157.710	12.86	0.29	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	982.70000		0.98270		999.55000	0.99955	982.700	12.95	0.26	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.59096		72.31725		9.59684	72.27824		13.28	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 02/11/2017	Bond Future			185.06846		185.06846		185.08169	185.08169			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.54017		188.54017		188.55279	188.55279			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			189.70747		189.70747		189.72219	189.72219			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

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
R212	On 02/11/2017	Bond Future		151.17836	151.17836		151.12770	151.12770			0.00	0.00	0	4,057.00
R212	On 01/02/2018	Bond Future		151.97597	151.97597		151.92378	151.92378			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future		154.86981	154.86981		154.81801	154.81801			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future		9.12294	85.12281		9.13882	85.01570		10.76	0.00	0.00	0	63,283.00
R213	On 01/02/2018	Bond Future		9.17747	86.68933		9.19392	86.57995		10.13	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future		9.22744	84.75389		9.24422	84.64382		10.79	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future		9.64985	72.18926		9.65047	72.18492		14.14	0.00	0.00	0	44,034.00
R214	On 01/02/2018	Bond Future		9.70754	73.51771		9.70820	73.51313		13.16	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future		9.76107	71.59060		9.76159	71.58703		14.13	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		23,142.13000	23,142.13000		23,048.08000	23,048.08000			0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future		23,511.55000	23,511.55000		23,414.38000	23,414.38000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future		23,878.74000	23,878.74000		23,778.68000	23,778.68000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future		9.58600	9.58600		9.52690	9.52690		11.19	0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future		9.73250	9.73250		9.67100	9.67100		13.42	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		9.87950	9.87950		9.81460	9.81460		14.55	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		10.02140	10.02140		9.95630	9.95630		14.51	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.59360	10.59360		10.52020	10.52020		15.31	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future		3.76240	3.76240		3.73740	3.73740		10.24	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future		3.71730	3.71730		3.69230	3.69230		12.24	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.67540	3.67540		3.65020	3.65020		13.49	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.63520	3.63520		3.61130	3.61130		14.60	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		3.47500	3.47500		3.49720	3.49720		15.24	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.40030	1.40030		1.40150	1.40150			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future		1.38030	1.38030		1.38150	1.38150			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.35940	1.35940		1.36070	1.36070			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.33950	1.33950		1.34120	1.34120			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.23310	1.23310		1.23140	1.23140			0.00	0.00	0	0.00

Total for Derivatives : 2,613,800,104.27 114,509 6 362 370.00

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
Grand Total:											2,613,800,104.27	114,509	6 362 370.00