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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/09/2017

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		12.84870	12.84870	12.87780	12.87780		13.34	0.00	0.00	0	0.00
\$ / R	On 07/09/2017	Any day expiry	12.45	Put	0.19420	0.00019	0.49060	0.00049	0.194	22.81	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future		12.86740	12.86740	12.89890	12.89890		11.34	0.00	800,776,904.20	62,233	834,871.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	0.61890	0.00062	0.81560	0.00082	0.619	15.20	0.01	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	2.36920	0.00237	2.90220	0.00290	2.369	14.29	0.02	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	3.28350	0.00328	3.94360	0.00394	3.284	14.06	0.03	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	3.50310	0.00350	4.17910	0.00418	3.503	14.02	0.03	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	15.49090	0.01549	16.06270	0.01606	15.491	12.93	0.11	0	91,184.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	19.55090	0.01955	19.89410	0.01989	19.551	12.75	0.13	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	20.70600	0.02071	20.97480	0.02097	20.706	12.70	0.14	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	27.45050	0.02745	27.22760	0.02723	27.451	12.48	0.17	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	177.87210	0.17787	206.01420	0.20601	177.872	11.80	0.67	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	60.47210	0.06047	57.11420	0.05711	60.472	11.80	0.33	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	77.04560	0.07705	71.94310	0.07194	77.046	11.57	0.40	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	92.77090	0.09277	109.89370	0.10989	92.771	11.62	0.46	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	164.00960	0.16401	146.59090	0.14659	164.010	11.95	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	59.67150	0.05967	71.85690	0.07186	59.671	12.18	0.33	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	192.27150	0.19227	172.95690	0.17296	192.272	12.18	0.67	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	303.68160	0.30368	278.96590	0.27897	303.682	12.95	0.81	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	312.23620	0.31224	287.21430	0.28721	312.236	13.01	0.82	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	355.92630	0.35593	329.52700	0.32953	355.926	13.29	0.85	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	23.32630	0.02333	28.42700	0.02843	23.326	13.29	0.15	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	400.93040	0.40093	373.39580	0.37340	400.930	13.56	0.88	0.00	0	25,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	8.87350	0.00887	10.60390	0.01060	8.874	14.40	0.06	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	541.47350	0.54147	511.70390	0.51170	541.473	14.40	0.94	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	8.05800	0.00806	9.59430	0.00959	8.058	14.51	0.06	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	589.57580	0.58958	559.35570	0.55936	589.576	14.67	0.95	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	6.97580	0.00698	8.25570	0.00826	6.976	14.67	0.05	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	6.04200	0.00604	7.10310	0.00710	6.042	14.84	0.04	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	5.49190	0.00549	6.42540	0.00643	5.492	14.95	0.04	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	765.89630	0.76590	734.73000	0.73473	765.896	15.92	0.98	0.00	0	143,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	3.05740	0.00306	3.35770	0.00336	3.057	16.07	0.02	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	884.72660	0.88473	853.40350	0.85340	884.727	16.82	0.98	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	894.65330	0.89465	863.32100	0.86332	894.653	16.90	0.99	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	1.78820	0.00179	1.92340	0.00192	1.788	17.19	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	1.72830	0.00173	1.85650	0.00186	1.728	17.27	0.01	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	1.28480	0.00128	1.36280	0.00136	1.285	17.94	0.01	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	1.13220	0.00113	1.19430	0.00119	1.132	18.24	0.01	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	0.94240	0.00094	0.98590	0.00099	0.942	18.69	0.01	346,385.98	4,000	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	0.51080	0.00051	0.54770	0.00055	0.511	20.08	0.00	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,353.07470	1.35307	1,321.60770	1.32161	1,353.075	20.19	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,452.93160	1.45293	1,421.44910	1.42145	1,452.932	20.72	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	0.32010	0.00032	0.33650	0.00034	0.320	20.78	0.00	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,602.79810	1.60280	1,571.30350	1.57130	1,602.798	21.53	1.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	0.17930	0.00018	0.18330	0.00018	0.179	21.69	0.00	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	0.15220	0.00015	0.15430	0.00015	0.152	21.95	0.00	0.00	0	1,084.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	0.08930	0.00009	0.08790	0.00009	0.089	22.86	0.00	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	0.08410	0.00008	0.08250	0.00008	0.084	22.97	0.00	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	0.04000	0.00004	0.03750	0.00004	0.040	24.36	0.00	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.11740	0.00012	0.06810	0.00007	0.117	36.35	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.28280	0.00028	0.18470	0.00018	0.283	42.91	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.33980	0.00034	0.22700	0.00023	0.340	44.55	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.37240	0.00037	0.31610	0.00032	0.372	47.83	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	0.22730	0.00023	0.18990	0.00019	0.227	47.83	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.21090	0.00021	0.17570	0.00018	0.211	47.83	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.01660	0.00002	0.01260	0.00001	0.017	47.83	0.00	0.00	0	3,099.00
\$ / R	On 22/09/2017	Any day expiry			12.87560	12.87560	12.90720	12.90720		12.34	0.00	0.00	0	0.00
\$ / R	On 22/09/2017	Any day expiry	12.50	Put	22.86900	0.02287	24.32950	0.02433	22.869	12.76	0.13	0.00	0	20,000.00
\$ / R	On 22/09/2017	Any day expiry	12.75	Put	80.21040	0.08021	75.08130	0.07508	80.210	12.50	0.35	0.00	0	20,000.00
\$ / R	On 26/09/2017	Any day expiry			12.88390	12.88390	12.91550	12.91550		12.49	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			12.88590	12.88590	12.91760	12.91760	12.66	0.00	0.00	0	1,289.00
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	636.58620	0.63659	610.02430	0.61002	636.586	15.11	0.90	0.00	0	60.00	
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	0.02630	0.00003	0.07180	0.00007	0.026	31.85	0.00	0.00	0	60.00	
\$ / R			On 28/09/2017	Any day expiry	12.88800	12.88800	12.91970	12.91970		12.79	0.00	0.00	0	0.00	
\$ / R			On 29/09/2017	Any day expiry	12.89000	12.89000	12.92180	12.92180		12.92	0.00	0.00	0	3,013.00	
\$ / R			On 06/10/2017	Any day expiry	12.90440	12.90440	12.93630	12.93630		13.26	0.00	0.00	0	0.00	
\$ / R	12.68	Put	On 06/10/2017	Any day expiry	97.83960	0.09784	90.76510	0.09077	97.840	12.94	0.31	0.00	0	15,000.00	
\$ / R	13.40	Call	On 06/10/2017	Any day expiry	61.92820	0.06193	68.34220	0.06834	61.928	15.26	0.20	0.00	0	15,000.00	
\$ / R			On 13/10/2017	Any day expiry	12.91860	12.91860	12.95060	12.95060		13.46	0.00	0.00	0	90.00	
\$ / R			On 23/10/2017	Any day expiry	12.93850	12.93850	12.97040	12.97040		13.74	0.00	0.00	0	834.00	
\$ / R	14.00	Call	On 23/10/2017	Any day expiry	39.45740	0.03946	42.54300	0.04254	39.457	17.18	0.11	0.00	0	500.00	
\$ / R			On 27/10/2017	Any day expiry	12.94650	12.94650	12.97830	12.97830		13.90	0.00	0.00	0	913.00	
\$ / R	12.92	Put	On 27/10/2017	Any day expiry	253.99960	0.25400	239.91190	0.23991	254.000	13.85	0.47	0.00	0	1,000.00	
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	662.78740	0.66279	637.68070	0.63768	662.787	15.76	0.75	0.00	0	60.00	
\$ / R	14.10	Call	On 27/10/2017	Any day expiry	40.19470	0.04019	43.10160	0.04310	40.195	17.54	0.10	0.00	0	1,000.00	
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	0.61270	0.00061	0.62020	0.00062	0.613	26.78	0.00	0.00	0	60.00	
\$ / R			On 09/11/2017	Any day expiry	12.97240	12.97240	13.00410	13.00410		14.04	0.00	0.00	0	0.00	
\$ / R			On 13/11/2017	Any day expiry	12.98030	12.98030	13.01200	13.01200		14.18	0.00	0.00	0	70.00	
\$ / R			On 28/11/2017	Any day expiry	13.00980	13.00980	13.04180	13.04180		14.36	0.00	0.00	0	1,990.00	
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	690.68580	0.69069	664.91900	0.66492	690.686	15.81	0.67	0.00	0	60.00	
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	0.64490	0.00064	0.54780	0.00055	0.645	21.82	0.00	0.00	0	60.00	
\$ / R			On 30/11/2017	Any day expiry	13.01370	13.01370	13.04570	13.04570		14.40	0.00	0.00	0	2,708.00	
\$ / R	12.75	Put	On 30/11/2017	Any day expiry	230.50030	0.23050	217.26280	0.21726	230.500	13.98	0.37	0.00	0	112,000.00	
\$ / R			On 15/12/2017	Any day expiry	13.04320	13.04320	13.07540	13.07540		14.87	0.00	0.00	0	1,750.00	
\$ / R			On 18/12/2017	Foreign Exchange Future	13.04900	13.04900	13.08130	13.08130		14.89	0.00	543,556,095.00	41,655	174,381.00	
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	25.51150	0.02551	25.30720	0.02531	25.512	13.18	0.06	616,096.68	750	1,000.00	
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	52.23100	0.05223	48.51170	0.04851	52.231	13.39	0.11	0.00	0	16,141.00	
\$ / R	12.16	Put	On 18/12/2017	Foreign Exchange Future	78.09170	0.07809	73.01120	0.07301	78.092	13.53	0.15	0.00	0	550.00	
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	87.82690	0.08783	82.27270	0.08227	87.827	13.58	0.17	0.00	0	18,000.00	
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future	132.83860	0.13284	125.29100	0.12529	132.839	13.74	0.23	0.00	0	114,600.00	
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	164.04320	0.16404	154.15580	0.15416	164.043	13.92	0.27	0.00	0	11,916.00	
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future	218.88250	0.21888	206.53940	0.20654	218.883	14.18	0.33	0.00	0	1,819.00	
\$ / R	12.75	Put	On 18/12/2017	Foreign Exchange Future	260.84610	0.26085	246.81700	0.24682	260.846	14.36	0.37	0.00	0	2,600.00	
\$ / R	12.76	Put	On 18/12/2017	Foreign Exchange Future	265.27840	0.26528	251.07970	0.25108	265.278	14.37	0.37	0.00	0	550.00	
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	384.28950	0.38429	366.07400	0.36607	384.289	14.80	0.47	0.00	0	10,000.00	
\$ / R	13.10	Put	On 18/12/2017	Foreign Exchange Future	441.94710	0.44195	420.95390	0.42095	441.947	15.02	0.50	0.00	0	41,000.00	
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	454.17580	0.45418	432.90720	0.43291	454.176	15.07	0.51	0.00	0	40,000.00	
\$ / R	13.18	Put	On 18/12/2017	Foreign Exchange Future	491.75150	0.49175	469.68240	0.46968	491.752	15.23	0.53	0.00	0	16,000.00	
\$ / R	13.20	Call	On 18/12/2017	Foreign Exchange Future	353.56630	0.35357	363.53750	0.36354	353.566	15.28	0.46	0.00	0	20.00	
\$ / R	13.21	Put	On 18/12/2017	Foreign Exchange Future	511.02820	0.51103	488.57100	0.48857	511.028	15.30	0.54	0.00	0	5,000.00	
\$ / R	13.25	Call	On 18/12/2017	Foreign Exchange Future	336.21790	0.33622	345.56020	0.34556	336.218	15.41	0.44	0.00	0	16,141.00	
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	605.03500	0.60504	580.89140	0.58089	605.035	15.67	0.59	0.00	0	52,000.00	
\$ / R	13.40	Put	On 18/12/2017	Foreign Exchange Future	640.13130	0.64013	615.43600	0.61544	640.131	15.80	0.61	0.00	0	114,600.00	
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future	261.54530	0.26155	268.11990	0.26812	261.545	16.06	0.36	2,366,739.68	500	11,016.00	

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	193.81280	0.19381	198.18890	0.19819	193.813	16.83	0.28	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,109.78880	1.10979	1,080.93140	1.08093	1,109.789	17.31	0.76	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	107.39150	0.10739	109.99050	0.10999	107.391	18.26	0.17	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,547.94490	1.54794	1,517.99380	1.51799	1,547.945	18.45	0.85	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	84.95760	0.08496	87.02080	0.08702	84.958	18.70	0.14	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	58.80090	0.05880	60.26160	0.06026	58.801	19.41	0.10	1,270,213.65	1,000	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	52.84200	0.05284	54.16720	0.05417	52.842	19.62	0.09	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	52.33490	0.05233	53.64810	0.05365	52.335	19.64	0.09	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	36.57020	0.03657	37.53400	0.03753	36.570	20.38	0.06	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	19.24120	0.01924	20.22460	0.02022	19.241	20.61	0.04	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.20160	0.00320	3.26130	0.00326	3.202	20.45	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	2.67110	0.00267	2.71890	0.00272	2.671	20.45	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.65540	0.00066	0.66270	0.00066	0.655	20.45	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.05690	13.05690	13.08920	13.08920		15.03	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	718.66920	0.71867	692.88770	0.69289	718.669	16.18	0.63	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	0.78810	0.00079	0.80670	0.00081	0.788	20.23	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.06670	13.06670	13.09910	13.09910		15.07	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.07850	13.07850	13.11090	13.11090		15.25	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.09220	13.09220	13.12470	13.12470		15.37	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	534.65990	0.53466	511.98450	0.51198	534.660	15.61	0.52	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	110.54290	0.11054	111.99680	0.11200	110.543	19.00	0.15	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	99.65940	0.09966	100.94380	0.10094	99.659	19.21	0.14	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.13540	13.13540	13.16810	13.16810		15.77	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	592.78570	0.59279	569.09200	0.56909	592.786	15.98	0.51	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	605.35040	0.60535	581.42400	0.58142	605.350	16.02	0.52	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	624.41260	0.62441	600.14110	0.60014	624.413	16.09	0.53	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	689.76560	0.68977	664.38480	0.66438	689.766	16.30	0.56	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.13740	13.13740	13.17010	13.17010		15.78	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	533.05980	0.53306	510.55310	0.51055	533.060	15.78	0.48	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	85.63670	0.08564	86.07880	0.08608	85.637	20.29	0.11	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.16090	13.16090	13.19370	13.19370		15.89	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.16480	13.16480	13.19770	13.19770		15.91	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.22740	13.22740	13.26040	13.26040		16.25	0.00	50,528,668.00	3,820	110,102.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	132.77000	0.13277	124.31620	0.12432	132.770	14.68	0.17	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	239.83440	0.23983	227.18600	0.22719	239.834	15.01	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	273.42570	0.27343	259.66870	0.25967	273.426	15.09	0.28	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	496.78780	0.49679	476.13140	0.47613	496.788	15.84	0.42	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	636.81200	0.63681	612.75370	0.61275	636.812	16.25	0.48	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	716.96260	0.71696	691.55780	0.69156	716.963	16.49	0.51	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	729.66140	0.72966	704.05700	0.70406	729.661	16.53	0.52	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	521.98110	0.52198	528.41850	0.52842	521.981	16.71	0.46	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,083.24100	1.08324	1,053.38180	1.05338	1,083.241	17.47	0.63	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	378.47640	0.37848	381.29070	0.38129	378.476	17.64	0.35	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,290.74890	1.29075	1,260.00660	1.26001	1,290.749	17.98	0.68	0.00	0	41,000.00

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 19/03/2018	Foreign Exchange Future	14.91	Call	214.33880	0.21434	215.14660	0.21515	214.339	19.22	0.22	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	188.73930	0.18874	189.28640	0.18929	188.739	19.51	0.19	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	171.76610	0.17177	172.15950	0.17216	171.766	19.72	0.18	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	151.74660	0.15175	151.97740	0.15198	151.747	20.01	0.16	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	148.06870	0.14807	148.27410	0.14827	148.069	20.06	0.16	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	127.27350	0.12727	127.34000	0.12734	127.274	20.42	0.14	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	110.98540	0.11099	111.02820	0.11103	110.985	20.84	0.12	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	103.01840	0.10302	103.11620	0.10312	103.018	21.17	0.11	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.29930	13.29930	13.33240	13.33240		16.42	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,967.21770	1.96722	1,934.63170	1.93463	1,967.218	19.26	0.76	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	171.29740	0.17130	171.01180	0.17101	171.297	20.36	0.16	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.33040	13.33040	13.36350	13.36350		16.52	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.33820	13.33820	13.37130	13.37130		16.51	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.40390	13.40390	13.43690	13.43690		16.60	0.00	0.00	0	103,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	30.84220	0.03084	30.10730	0.03011	30.842	13.63	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	187.54310	0.18754	179.24690	0.17925	187.543	14.93	0.18	0.00	0	112,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	537.78380	0.53778	518.68380	0.51868	537.784	15.91	0.38	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	558.11950	0.55812	538.60700	0.53861	558.119	15.97	0.39	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	584.07720	0.58408	564.04860	0.56405	584.077	16.05	0.40	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	931.78560	0.93179	906.39070	0.90639	931.786	16.97	0.52	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	971.05220	0.97105	945.18620	0.94519	971.052	17.07	0.53	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	341.03210	0.34103	342.06800	0.34207	341.032	19.21	0.27	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	336.12490	0.33612	337.11040	0.33711	336.125	19.25	0.26	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	195.00980	0.19501	193.92460	0.19392	195.010	20.98	0.16	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.43050	13.43050	13.46360	13.46360		16.68	0.00	0.00	0	605.00
\$ / R	On 20/07/2018	Any day expiry			13.46480	13.46480	13.49790	13.49790		16.71	0.00	0.00	0	3,170.00
\$ / R	On 13/08/2018	Any day expiry			13.51060	13.51060	13.54360	13.54360		16.77	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.57800	13.57800	13.61140	13.61140		16.94	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	25.26350	0.02526	26.85370	0.02685	25.263	11.99	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	434.10700	0.43411	420.38020	0.42038	434.107	15.68	0.29	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	533.56950	0.53357	516.65920	0.51666	533.569	15.88	0.34	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	360.19030	0.36019	360.77390	0.36077	360.190	20.04	0.24	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	338.50010	0.33850	339.02920	0.33903	338.500	20.24	0.23	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.69320	13.69320	13.72640	13.72640		17.24	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.75580	13.75580	13.78890	13.78890		17.37	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			13.87900	13.87900	13.91190	13.91190		17.62	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.94570	13.94570	13.97840	13.97840		17.69	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.12350	14.12350	14.15590	14.15590		17.88	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.96020	14.96020	14.99480	14.99480		18.43	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.07000	15.07000	15.10500	15.10500		18.98	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.18450	15.18450	15.22000	15.22000		19.12	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			12.86740	12.86740	12.89890	12.89890		11.34	0.00	321,685.00	25	250.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.04900	13.04900	13.08130	13.08130		14.89	0.00	143,539.00	11	557.00

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 19/03/2018	Foreign Exchange Future			13.22740		13.22740		13.26040	13.26040		16.25	0.00	0.00	0	6.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.40390		13.40390		13.43690	13.43690		16.60	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.12350		14.12350		14.15590	14.15590		17.88	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.82000		16.82000		16.80900	16.80900		12.66	0.00	4,205,000.00	250	192,481.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	225.97140	0.22597		228.18410	0.22818		225.971	13.10	0.62	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	1.68960	0.00169		1.80730	0.00181		1.690	21.57	0.01	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			16.95810		16.95810		16.94710	16.94710		14.55	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.10900		17.10900		17.09830	17.09830		15.32	0.00	102,654.00	6	5,929.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.39710		17.39710		17.38670	17.38670		16.52	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.68160		17.68160		17.67150	17.67150		16.81	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.96400		17.96400		17.95380	17.95380		16.98	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.85150		18.85150		18.83830	18.83830		17.13	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11824	0.11824		0.11853	0.11853			25.81	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12045	0.12045		0.12075	0.12075			18.51	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12273	0.12273		0.12304	0.12304			16.36	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12499	0.12499		0.12531	0.12531			15.15	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13377	0.13377		0.13406	0.13406			21.61	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.36670	15.36670		15.39320	15.39320			11.17	0.00	73,637,226.40	4,792	100,033.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	41.14220	0.04114		42.85960	0.04286		41.142	12.20	0.21	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.39570	15.39570		15.42250	15.42250			11.91	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.49310	15.49310		15.52020	15.52020			13.17	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.59480	15.59480		15.62230	15.62230			13.66	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.66040	15.66040		15.68840	15.68840			14.03	0.00	72,257,085.60	4,614	29,143.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	19.03380	0.01903		19.46620	0.01947		19.034	12.57	0.04	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	240.72950	0.24073		245.10780	0.24511		240.730	15.53	0.30	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.69100	15.69100		15.71910	15.71910			14.24	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			15.80570	15.80570		15.83430	15.83430			14.71	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	585.63510	0.58564		566.92130	0.56692		585.635	14.71	0.48	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.95850	15.95850		15.98730	15.98730			15.14	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	283.81530	0.28382		274.73130	0.27473		283.815	14.15	0.27	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	300.22840	0.30023		290.56140	0.29056		300.228	14.18	0.28	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	510.46750	0.51047		515.13430	0.51513		510.468	15.91	0.41	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.25660	16.25660		16.28610	16.28610			15.68	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.55020	17.55020		17.57880	17.57880			16.97	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.32389	93.32389		93.38304	93.38304				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.29618	90.29618		90.34852	90.34852				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.02471	89.02471		89.07275	89.07275				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.19701	91.19701		91.24404	91.24404				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.99505	94.99505		95.04773	95.04773				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.52170	93.52170		93.58484	93.58484				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 21/06/2027	Interest Rate Swap		95.59624	95.59624		95.67020	95.67020			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		99.34256	99.34256		99.42326	99.42326			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		99.75251	99.75251		99.74874	99.74874			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.61103	99.61103		99.60799	99.60799			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.64827	99.64827		99.64530	99.64530			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		99.70376	99.70376		99.70255	99.70255			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.78426	99.78426		99.78089	99.78089			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		98.88904	98.88904		98.88532	98.88532			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.34539	98.34539		98.34310	98.34310			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.16774	98.16774		98.16641	98.16641			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		98.70688	98.70688		98.70671	98.70671			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		98.98910	98.98910		98.98869	98.98869			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.29669	99.29669		99.29612	99.29612			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.06127	95.06127		95.06801	95.06801			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.21392	94.21392		94.22051	94.22051			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.34259	93.34259		93.34972	93.34972			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		93.45852	93.45852		93.46524	93.46524			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		95.60361	95.60361		95.60992	95.60992			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		95.68106	95.68106		95.68727	95.68727			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		96.83770	96.83770		96.84335	96.84335			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.01566	99.01566		99.02201	99.02201			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		562.15300	562.15300		561.97900	561.97900			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		572.49600	572.49600		572.31600	572.31600			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		583.16500	583.16500		582.98700	582.98700			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		648.11500	648.11500		647.13300	647.13300			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		660.04000	660.04000		659.03600	659.03600			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		672.34100	672.34100		671.32500	671.32500			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		581.24500	581.24500		580.50900	580.50900			0.00	0.00	0	791.00
ALBI	On 01/02/2018	Index Future		591.93900	591.93900		591.18700	591.18700			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		602.97100	602.97100		602.21100	602.21100			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.28280	10.28280		10.34770	10.34770		11.89	0.00	5,141,400.00	500	24,476.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.41620	10.41620		10.48200	10.48200		14.07	0.00	0.00	0	6,910.00
AU\$ / R	On 27/12/2017	Any day expiry		10.42910	10.42910		10.49510	10.49510		14.32	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.54630	10.54630		10.61330	10.61330		15.01	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.67300	10.67300		10.74120	10.74120		14.35	0.00	0.00	0	1,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.17670		11.17670		11.24740	11.24740		14.38	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.51830		10.51830		10.44900	10.44900		11.22	0.00	0.00	0	1,200.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.67100		10.67100		10.60390	10.60390		13.25	0.00	4,268,400.00	400	900.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.81730		10.81730		10.75220	10.75220		14.28	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.81510		10.81510		10.75310	10.75310		14.25	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.50380		13.50380		13.50300	13.50300		13.99	0.00	0.00	0	3,908.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.77750		13.77750		13.77730	13.77730		16.17	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.05620		14.05620		14.05690	14.05690		16.60	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.33340		14.33340		14.33100	14.33100		16.58	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.32920		15.32920		15.32900	15.32900		16.55	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.96790		1.96790		1.97030	1.97030		11.98	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.98620		1.98620		1.98810	1.98810		14.88	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.00260		2.00260		2.00440	2.00440		15.89	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.01840		2.01840		2.02020	2.02020		15.93	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.00150		2.00150		2.00330	2.00330		16.61	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.07060		2.07060		2.07340	2.07340		13.34	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.11140		2.11140		2.11450	2.11450		15.22	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.15170		2.15170		2.15500	2.15500		16.34	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.19280		2.19280		2.19600	2.19600		16.46	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.37480		2.37480		2.37760	2.37760		17.47	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	10.72235		76.76301		10.74592	76.61842			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.82593		78.17535		10.85041	78.02763			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.92708		75.84065		10.95232	75.69074			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	10.97739		79.38018		10.99604	79.25128			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.07777		80.84058		11.09716	80.70868			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.18078		78.08572		11.20077	77.95199			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	580.03300		580.03300		579.31000	579.31000			0.00	0.00	0	671.00
GOVI	On 01/02/2018	GOVI	590.70500		590.70500		589.96600	589.96600			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	601.71400		601.71400		600.96600	600.96600			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.64470		1.64470		1.64890	1.64890		12.26	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.67190		1.67190		1.67620	1.67620		14.42	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.69790		1.69790		1.70230	1.70230		16.09	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.75150		1.75150		1.72730	1.72730		16.18	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.82010		1.82010		1.82480	1.82480		17.37	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	129.54802		129.54802		129.57486	129.57486			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	130.63994		130.63994		130.66647	130.66647			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.12873		133.12873		133.15779	133.15779			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	99.90252		99.90252		99.92305	99.92305			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	101.77618		101.77618		101.79650	101.79650			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.69797		102.69797		102.72031	102.72031			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	104.01011		104.01011		104.03075	104.03075			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	105.96081		105.96081		105.98118	105.98118			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	106.89262		106.89262		106.91505	106.91505			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	128.51574		128.51574		128.54242	128.54242			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future	129.42114		129.42114		129.44752	129.44752			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	131.88671		131.88671		131.91553	131.91553			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	123.51862		123.51862		123.54346	123.54346			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	125.83517		125.83517		125.85970	125.85970			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	126.63422		126.63422		126.66126	126.66126			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	131.91886		131.91886		131.79855	131.79855			0.00	26,911,447.44	204	22,382.00
I2050	On 01/02/2018	Bond Future	132.71950		132.71950		132.59629	132.59629			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
I2050	On 03/05/2018	Bond Future		135.24795	135.24795		135.12428	135.12428			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		250.01800	250.01800		249.88800	249.88800			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future		254.70700	254.70700		254.57300	254.57300			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		259.56000	259.56000		259.42700	259.42700			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		0.12460	0.12460			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12400	0.12400		0.12430	0.12430			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12340	0.12340		0.12370	0.12370			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12310	0.12310		0.12310	0.12310			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11900	0.11900		0.11780	0.11780			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.65740	1.65740		1.66340	1.66340		11.47	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.68440	1.68440		1.69050	1.69050		13.85	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.71080	1.71080		1.71700	1.71700		14.48	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.73700	1.73700		1.74330	1.74330		14.98	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.84630	1.84630		1.85300	1.85300		15.32	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.28650	9.28650		9.35800	9.35800		12.54	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.40130	9.40130		9.47420	9.47420		14.64	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.51490	9.51490		9.58890	9.58890		15.45	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.62670	9.62670		9.70090	9.70090		14.85	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		10.07250	10.07250		10.14660	10.14660		15.22	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.27850	1.27850		1.28030	1.28030			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.29150	1.29150		1.29270	1.29270			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.30450	1.30450		1.30110	1.30110			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.31850	1.31850		1.32090	1.32090			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.33430	1.33430		1.33470	1.33470			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			1.30720		1.30720		1.30310	1.30310			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31110		1.31110		1.30710	1.30710			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31520		1.31520		1.31120	1.31120			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.31910		1.31910		1.31510	1.31510			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.19420		1.19420		1.19340	1.19340			0.00	2,388.40	2	30.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.20010		1.20010		1.19930	1.19930			0.00	0.00	0	40.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20650		1.20650		1.20560	1.20560			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21280		1.21280		1.21200	1.21200			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.45102		116.81657		8.47807	116.63293		7.44	0.00	304,774,431.13	2,609	168,248.00
R186	On 02/11/2017	Bond Future	8.75	Put	605.50000		0.60550		633.21000	0.63321	605.500	7.58	0.28	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	270.26000		0.27026		281.10000	0.28110	270.260	7.72	0.15	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.49318		113.66586		8.52151	113.47803		7.13	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	418.61000		0.41861		429.64000	0.42964	418.610	6.84	0.16	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	2,080.93000		2.08093		2,047.91000	2.04791	2,080.930	7.13	0.51	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,347.43000		1.34743		1,465.30000	1.46530	1,347.430	7.27	0.36	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	859.21000		0.85921		948.62000	0.94862	859.210	7.42	0.26	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	526.58000		0.52658		592.40000	0.59240	526.580	7.56	0.17	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.53484		115.78393		8.56428	115.59343		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			301.36335		301.36335		300.78711	300.78711			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.04127		300.04127		299.45259	299.45259			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.75728		305.75728		305.16189	305.16189			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			240.56549		240.56549		240.61408	240.61408			0.00	30,070,686.25	125	28,647.00
R202	On 01/02/2018	Bond Future			241.37290		241.37290		241.42090	241.42090			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			245.97133		245.97133		246.02398	246.02398			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			7.73393		101.50752		7.73984	101.48215		4.15	0.00	0.00	0	57,230.00
R2023	On 01/02/2018	Bond Future			7.75507		103.37521		7.76151	103.34867		4.28	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.76622		101.37174		7.77286	101.34550		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
R2030	On 02/11/2017	Bond Future			9.03133		94.58716		9.05342	94.43415			0.00	85,128,444.00	900	59,104.00

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 01/02/2018	Bond Future			9.08245		92.32268		9.10541	92.16618			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.13656		94.04294		9.16022	93.88424			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			9.27536		92.78832		9.30277	92.58571		11.00	0.00	0.00	0	34,960.00
R2032	On 01/02/2018	Bond Future			9.33272		94.49552		9.36113	94.28849		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	2,037.75000		2.03775	2,006.72000	2.00672	2,037.750	2,037.750	10.34	0.45	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,383.36000		2.38336	2,339.98000	2.33998	2,383.360	2,383.360	10.41	0.50	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,761.90000		2.76190	2,703.12000	2.70312	2,761.900	2,761.900	10.48	0.54	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,962.00000		2.96200	2,895.36000	2.89536	2,962.000	2,962.000	10.52	0.57	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.38904		92.09934		9.41830	91.88916		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			9.51871		96.23231		9.54116	96.05156			0.00	0.00	0	22,715.00
R2035	On 01/02/2018	Bond Future			9.58201		98.00293		9.60527	97.81822			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.64063		95.32886		9.66454	95.14140			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			9.62652		92.47835		9.64883	92.29963		13.20	0.00	0.00	0	54,537.00
R2037	On 01/02/2018	Bond Future			9.68618		89.92472		9.70927	89.74204		12.44	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.74830		91.60025		9.77202	91.41487		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			6.76180		104.34063		6.77467	104.32681		0.29	0.00	0.00	0	46,398.00
R204	On 01/02/2018	Bond Future			6.55790		102.22231		6.57545	102.20751		0.63	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.15823		104.12714		6.18170	104.11288		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			9.75260		95.60680		9.76478	95.50308		13.92	0.00	89,870,392.00	940	15,192.00
R2040	On 01/02/2018	Bond Future			9.81406		92.86039		9.82669	92.75416		13.10	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.87789		94.59059		9.89082	94.48314		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			9.77642		92.68763		9.78853	92.58330		14.62	0.00	0.00	0	26,125.00
R2044	On 01/02/2018	Bond Future			9.83587		90.01269		9.84842	89.90582		13.75	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.89749		91.68984		9.91034	91.58165		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			9.73703		92.05039		9.74917	91.94271		14.49	0.00	90,209,382.20	980	81,182.00
R2048	On 01/02/2018	Bond Future			9.79743		93.74407		9.81001	93.63380		13.62	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.85344		91.05404		9.86631	90.94241		14.56	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207	On 02/11/2017	Bond Future	7.06737	102.61509	7.08210	102.58562				1.20	0.00	0.00	0	41,067.00
R207	On 01/02/2018	Bond Future	7.01011	100.86198	7.02727	100.83127				1.43	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future	6.93558	102.74141	6.95495	102.71092				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	7.29028	99.09513	7.30574	99.04980				2.20	0.00	0.00	0	32,186.00
R208	On 01/02/2018	Bond Future	7.27813	100.91838	7.29523	100.87147				2.46	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future	7.25309	99.39773	7.27152	99.35073				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	9.48877	72.70995	9.51094	72.56007				13.29	0.00	2,908,398.00	40	116,083.00
R209	On 02/11/2017	Bond Future	8.30	Call	15.61000	0.01561	12.67000	0.01267	15.610	12.71	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	375.52000	0.37552	337.55000	0.33755	375.520	12.86	0.19	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	1,024.79000	1.02479	951.72000	0.95172	1,024.790	13.05	0.40	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,218.16000	1.21816	1,268.35000	1.26835	1,218.160	13.19	0.43	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	793.34000	0.79334	827.27000	0.82727	793.340	13.29	0.31	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	557.62000	0.55762	582.10000	0.58210	557.620	13.41	0.24	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	394.19000	0.39419	411.77000	0.41177	394.190	13.51	0.18	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	52.48000	0.05248	54.93000	0.05493	52.480	14.04	0.03	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future	9.54334	74.04773	9.56623	73.89459				12.40	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,176.31000	1.17631	1,258.99000	1.25899	1,176.310	12.86	0.29	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	999.55000	0.99955	1,075.45000	1.07545	999.550	12.95	0.26	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future	9.59684	72.27824	9.62031	72.12283				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	185.08169	185.08169	185.12021	185.12021					0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future	188.55279	188.55279	188.59100	188.59100					0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future	189.72219	189.72219	189.76399	189.76399					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		151.12770	151.12770		151.09850	151.09850			0.00	35,666,137.20	236	4,057.00
R212	On 01/02/2018	Bond Future		151.92378	151.92378		151.89315	151.89315			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future		154.81801	154.81801		154.78917	154.78917			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		9.13882	85.01570		9.16101	84.86634		10.76	0.00	0.00	0	63,283.00
R213	On 01/02/2018	Bond Future		9.19392	86.57995		9.21694	86.42721		10.13	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future		9.24422	84.64382		9.26789	84.48888		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		9.65047	72.18492		9.66761	72.06489		14.14	0.00	0.00	0	44,034.00
R214	On 01/02/2018	Bond Future		9.70820	73.51313		9.72592	73.39034		13.16	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future		9.76159	71.58703		9.77973	71.46251		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	23,048.08000	23,048.08000		23,084.50000	23,084.50000				0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future	23,414.38000	23,414.38000		23,450.80000	23,450.80000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	23,778.68000	23,778.68000		23,815.67000	23,815.67000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.52690	9.52690		9.54030	9.54030			10.95	0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	9.67100	9.67100		9.68490	9.68490			13.38	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.81460	9.81460		9.82860	9.82860			14.51	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.95630	9.95630		9.97000	9.97000			14.51	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.52020	10.52020		10.53030	10.53030			15.29	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.73740	3.73740		3.75200	3.75200			10.13	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.69230	3.69230		3.70720	3.70720			12.39	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.65020	3.65020		3.66650	3.66650			13.60	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.61130	3.61130		3.62780	3.62780			14.60	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.49720	3.49720		3.49860	3.49860			15.22	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.40150	1.40150		1.40870	1.40870				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.38150	1.38150		1.38870	1.38870				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.36070	1.36070		1.36830	1.36830				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.34120	1.34120		1.34980	1.34980				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.23140	1.23140		1.23990	1.23990				0.00	0.00	0	0.00
Total for Derivatives :												2,225,079,799.81	130,592	6 347 851.00

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:											2,225,079,799.81	130,592	6 347 851.00