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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 08/09/2017

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
<b>Derivatives</b>													
\$ / R	On 18/09/2017	Foreign Exchange Future	12.95390	12.95390	12.85720	12.85720			12.51	0.00	616,812,902.40	47,616	808,330.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	0.39910	0.00040	1.02560	0.00103	0.399	17.23	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	1.51430	0.00151	3.61730	0.00362	1.514	16.24	0.01	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	2.09690	0.00210	4.86990	0.00487	2.097	16.00	0.02	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	2.23700	0.00224	5.16560	0.00517	2.237	15.95	0.02	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	9.94890	0.00995	20.05200	0.02005	9.949	14.75	0.07	0	91,184.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	12.60140	0.01260	24.80780	0.02481	12.601	14.55	0.09	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	13.35990	0.01336	26.14490	0.02614	13.360	14.50	0.09	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	17.82030	0.01782	33.84490	0.03384	17.820	14.25	0.12	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	244.25900	0.24426	177.10390	0.17710	244.259	13.50	0.76	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	40.35900	0.04036	69.90390	0.06990	40.359	13.50	0.24	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	52.06720	0.05207	87.40410	0.08740	52.067	13.25	0.29	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.85	Call	170.40190	0.17040	115.38560	0.11539	170.402	13.00	0.65	0	350.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	137.93880	0.13794	94.11590	0.09412	137.939	12.75	0.58	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	110.56310	0.11056	175.74750	0.17575	110.563	12.56	0.50	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	88.12250	0.08812	61.21160	0.06121	88.123	12.79	0.44	0	4,551.00

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	Put	134.22250	0.13422	204.01160	0.20401	134.223	12.79	0.56	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	233.01220	0.23301	315.01200	0.31501	233.012	13.60	0.73	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	240.87000	0.24087	323.52680	0.32353	240.870	13.66	0.74	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	281.44980	0.28145	367.01570	0.36702	281.450	13.95	0.79	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	35.34980	0.03535	24.21570	0.02422	35.350	13.95	0.21	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	323.91100	0.32391	411.82890	0.41183	323.911	14.24	0.83	0.00	0	25,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	13.36280	0.01336	9.13310	0.00913	13.363	15.11	0.09	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	459.46280	0.45946	551.93310	0.55193	459.463	15.11	0.91	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	12.10940	0.01211	8.27620	0.00828	12.109	15.22	0.08	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	506.54560	0.50655	599.93880	0.59994	506.546	15.40	0.93	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	10.44560	0.01045	7.13880	0.00714	10.446	15.40	0.07	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	9.01070	0.00901	6.15770	0.00616	9.011	15.57	0.06	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	8.16580	0.00817	5.58000	0.00558	8.166	15.69	0.06	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	680.52730	0.68053	776.14120	0.77614	680.527	16.51	0.97	0.00	0	143,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	4.08560	0.00409	3.09720	0.00310	4.086	16.67	0.03	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	798.87060	0.79887	894.94590	0.89495	798.871	17.47	0.98	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	808.76830	0.80877	904.87090	0.90487	808.768	17.55	0.98	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	2.30050	0.00230	1.80000	0.00180	2.301	17.88	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	2.21800	0.00222	1.73890	0.00174	2.218	17.96	0.02	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	1.61220	0.00161	1.28590	0.00129	1.612	18.68	0.01	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	1.40710	0.00141	1.13030	0.00113	1.407	19.00	0.01	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	1.15450	0.00115	0.93700	0.00094	1.155	19.49	0.01	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	0.62960	0.00063	0.49880	0.00050	0.630	21.10	0.00	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,266.69510	1.26670	1,363.26230	1.36326	1,266.695	21.26	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,366.52470	1.36652	1,463.11830	1.46312	1,366.525	21.92	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	0.40980	0.00041	0.30680	0.00031	0.410	21.98	0.00	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,516.35150	1.51635	1,612.98560	1.61299	1,516.351	22.82	1.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	0.22730	0.00023	0.16720	0.00017	0.227	22.99	0.00	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	0.19260	0.00019	0.14070	0.00014	0.193	23.29	0.00	0.00	0	1,084.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	0.11220	0.00011	0.08010	0.00008	0.112	24.31	0.00	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	0.10550	0.00011	0.07510	0.00008	0.106	24.43	0.00	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	0.04990	0.00005	0.03400	0.00003	0.050	25.98	0.00	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.00020	0.00000	0.10470	0.00010	0.000	27.17	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.00000	0.00000	0.26320	0.00026	0.000	25.31	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.00000	0.00000	0.31880	0.00032	0.000	24.84	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.00000	0.00000	0.35370	0.00035	0.000	23.44	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	0.00000	0.00000	0.21540	0.00022	0.000	23.21	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.00000	0.00000	0.19980	0.00020	0.000	23.21	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.00000	0.00000	0.01550	0.00002	0.000	23.21	0.00	0.00	0	3,099.00
\$ / R	On 22/09/2017	Any day expiry			12.96220	12.96220	12.86540	12.86540		13.37	0.00	0.00	0	0.00
\$ / R	On 22/09/2017	Any day expiry	12.50	Put	16.65260	0.01665	29.23420	0.02923	16.653	14.37	0.10	0.00	0	20,000.00
\$ / R	On 22/09/2017	Any day expiry	12.75	Put	57.69750	0.05770	88.51360	0.08851	57.698	13.81	0.27	0.00	0	20,000.00
\$ / R	On 26/09/2017	Any day expiry			12.97030	12.97030	12.87350	12.87350		13.02	0.00	0.00	0	75.00
\$ / R	On 27/09/2017	Any day expiry			12.97240	12.97240	12.87550	12.87550		13.07	0.00	0.00	0	1,289.00

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	13.50	Put	556.73940	0.55674	646.16140	0.64616	556.739	15.30	0.87	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	0.04140	0.00004	0.02390	0.00002	0.041	33.67	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			12.97440	12.97440	12.87760	12.87760		13.10	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			12.97650	12.97650	12.87960	12.87960		13.33	0.00	0.00	0	3,013.00
\$ / R	On 06/10/2017	Any day expiry			12.99080	12.99080	12.89390	12.89390		13.24	0.00	0.00	0	0.00
\$ / R	On 06/10/2017	Any day expiry	12.68	Put	65.82880	0.06583	96.37830	0.09638	65.829	12.71	0.24	0.00	0	15,000.00
\$ / R	On 06/10/2017	Any day expiry	13.40	Call	70.08790	0.07009	55.75840	0.05576	70.088	14.80	0.23	0.00	0	15,000.00
\$ / R	On 13/10/2017	Any day expiry			13.00510	13.00510	12.90810	12.90810		13.32	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			13.02530	13.02530	12.92820	12.92820		13.65	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	42.12900	0.04213	36.06820	0.03607	42.129	16.75	0.12	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry			13.03340	13.03340	12.93620	12.93620		13.84	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	206.15180	0.20615	254.93340	0.25493	206.152	13.65	0.42	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	587.03120	0.58703	666.87880	0.66688	587.031	15.33	0.73	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	42.86260	0.04286	37.15550	0.03716	42.863	17.14	0.11	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.66090	0.00066	0.51630	0.00052	0.661	26.94	0.00	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.05970	13.05970	12.96230	12.96230		13.99	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.06780	13.06780	12.97040	12.97040		14.03	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.09740	13.09740	12.99980	12.99980		14.43	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	622.40720	0.62241	693.92860	0.69393	622.407	15.54	0.65	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.82340	0.00082	0.51010	0.00051	0.823	22.12	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.10130	13.10130	13.00380	13.00380		14.48	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	195.38710	0.19539	232.20730	0.23221	195.387	13.94	0.33	0.00	0	112,000.00
\$ / R	On 15/12/2017	Any day expiry			13.13100	13.13100	13.03330	13.03330		14.92	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.13690	13.13690	13.03920	13.03920		14.93	0.00	209,835,703.70	15,973	189,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	23.85560	0.02386	25.64270	0.02564	23.856	13.75	0.06	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	42.86510	0.04287	52.61700	0.05262	42.865	13.50	0.10	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	64.84350	0.06484	78.74200	0.07874	64.844	13.62	0.13	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	73.20140	0.07320	88.57720	0.08858	73.201	13.66	0.15	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	112.31010	0.11231	134.04750	0.13405	112.310	13.80	0.20	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	137.99510	0.13800	165.25000	0.16525	137.995	13.88	0.24	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	186.83020	0.18683	220.06670	0.22007	186.830	14.12	0.29	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	224.69320	0.22469	262.00960	0.26201	224.693	14.28	0.33	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	228.71630	0.22872	266.44160	0.26644	228.716	14.30	0.34	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	337.97390	0.33797	385.45040	0.38545	337.974	14.69	0.43	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	390.55500	0.39056	443.22380	0.44322	390.555	14.85	0.47	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	401.55240	0.40155	455.49600	0.45550	401.552	14.88	0.48	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	436.21920	0.43622	493.20320	0.49320	436.219	15.01	0.50	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	385.23220	0.38523	345.26400	0.34526	385.232	15.06	0.49	0.00	0	4,020.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	454.44400	0.45444	512.54770	0.51255	454.444	15.08	0.51	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	366.16340	0.36616	328.03140	0.32803	366.163	15.18	0.47	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	543.83180	0.54383	606.88700	0.60689	543.832	15.44	0.56	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	577.39800	0.57740	642.11050	0.64211	577.398	15.56	0.58	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	283.84070	0.28384	253.97720	0.25398	283.841	15.81	0.39	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	256.37040	0.25637	229.39160	0.22939	256.370	16.07	0.36	0.00	0	4,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	209.39240	0.20939	187.18460	0.18718	209.392	16.57	0.30	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,033.90280	1.03390	1,113.74550	1.11375	1,033.903	17.04	0.75	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	114.72850	0.11473	102.92490	0.10292	114.729	17.99	0.18	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,466.82900	1.46683	1,553.59410	1.55359	1,466.829	18.21	0.84	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	90.61720	0.09062	81.18590	0.08119	90.617	18.45	0.14	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	62.09590	0.06210	55.95130	0.05595	62.096	19.15	0.10	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	55.62330	0.05562	50.22150	0.05022	55.623	19.36	0.09	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	55.07280	0.05507	49.73390	0.04973	55.073	19.38	0.09	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	38.02860	0.03803	34.62550	0.03463	38.029	20.09	0.07	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	21.69090	0.02169	18.16810	0.01817	21.691	20.66	0.04	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.91280	0.00391	3.02610	0.00303	3.913	20.67	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	3.27560	0.00328	2.52080	0.00252	3.276	20.67	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.82400	0.00082	0.61090	0.00061	0.824	20.67	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.14490	13.14490	13.04710	13.04710		15.08	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	653.60650	0.65361	720.79060	0.72079	653.607	15.94	0.61	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	0.98240	0.00098	0.74450	0.00074	0.982	20.43	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.15490	13.15490	13.05690	13.05690		15.11	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.16680	13.16680	13.06870	13.06870		15.18	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.18080	13.18080	13.08260	13.08260		15.41	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	480.08970	0.48009	535.78580	0.53579	480.090	15.41	0.49	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	117.32200	0.11732	106.09120	0.10609	117.322	18.76	0.16	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	105.53030	0.10553	95.50170	0.09550	105.530	18.97	0.15	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.22460	13.22460	13.12590	13.12590		15.70	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	538.51970	0.53852	593.72630	0.59373	538.520	15.80	0.49	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	550.48680	0.55049	606.31070	0.60631	550.487	15.84	0.49	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	568.66290	0.56866	625.39670	0.62540	568.663	15.90	0.50	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	631.16330	0.63116	690.84530	0.69085	631.163	16.11	0.53	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.22660	13.22660	13.12790	13.12790		15.81	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	482.90440	0.48290	533.91250	0.53391	482.904	15.64	0.46	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	89.83780	0.08984	81.81370	0.08181	89.838	20.06	0.12	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.25050	13.25050	13.15160	13.15160		15.91	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.25440	13.25440	13.15550	13.15550		15.93	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.31800	13.31800	13.21840	13.21840		16.18	0.00	13,051,640.00	980	110,237.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	116.93720	0.11694	134.08270	0.13408	116.937	14.69	0.15	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	214.60540	0.21461	241.12730	0.24113	214.605	15.00	0.24	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	245.59020	0.24559	274.68360	0.27468	245.590	15.07	0.26	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	452.67280	0.45267	498.16470	0.49816	452.673	15.72	0.39	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	585.27690	0.58528	637.86780	0.63787	585.277	16.11	0.46	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	661.57780	0.66158	717.93000	0.71793	661.578	16.32	0.49	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	673.76410	0.67376	730.61680	0.73062	673.764	16.36	0.50	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	554.19650	0.55420	513.88170	0.51388	554.197	16.53	0.48	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,015.81340	1.01581	1,084.30530	1.08431	1,015.813	17.26	0.61	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	399.97170	0.39997	370.81150	0.37081	399.972	17.42	0.37	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,218.91200	1.21891	1,292.62100	1.29262	1,218.912	17.76	0.66	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	225.58220	0.22558	207.75840	0.20776	225.582	19.01	0.23	0.00	0	8,395.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	198.33550	0.19834	182.67320	0.18267	198.335	19.30	0.20	0.00	0	2,500.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	180.28060	0.18028	166.07040	0.16607	180.281	19.51	0.19	0.00	0	2,500.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	158.99740	0.15900	146.51090	0.14651	158.997	19.79	0.17	0.00	0	3,867.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	155.08760	0.15509	142.92300	0.14292	155.088	19.85	0.16	0.00	0	65,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	132.99880	0.13300	122.64940	0.12265	132.999	20.20	0.14	0.00	0	15,000.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	115.13140	0.11513	107.48980	0.10749	115.131	20.59	0.12	0.00	0	750.00		
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	106.82320	0.10682	99.82760	0.09983	106.823	20.93	0.12	0.00	0	225,000.00		
\$ / R	On 25/04/2018	Any day expiry			13.39050	13.39050	13.29020	13.29020		16.41	0.00	0.00	0	0.00		
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,888.44140	1.88844	1,969.75890	1.96976	1,888.441	19.05	0.75	0.00	0	1,000.00		
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	177.89200	0.17789	166.23480	0.16623	177.892	20.12	0.17	0.00	0	2,000.00		
\$ / R	On 11/05/2018	Any day expiry			13.42180	13.42180	13.32120	13.32120		16.43	0.00	0.00	0	70.00		
\$ / R	On 15/05/2018	Any day expiry			13.42970	13.42970	13.32900	13.32900		16.49	0.00	0.00	0	0.00		
\$ / R	On 18/06/2018	Foreign Exchange Future			13.49620	13.49620	13.39490	13.39490		16.60	0.00	36,399,251.40	2,697	101,507.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	25.36990	0.02537	32.97100	0.03297	25.370	13.52	0.04	0.00	0	750.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	167.97150	0.16797	190.80820	0.19081	167.972	14.87	0.17	112,291,760.00	50,000	137,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	495.49580	0.49550	540.95920	0.54096	495.496	15.78	0.36	0.00	0	2,700.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	514.86320	0.51486	561.26600	0.56127	514.863	15.84	0.37	0.00	0	760.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	539.61760	0.53962	587.18310	0.58718	539.618	15.92	0.38	0.00	0	750.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	874.34130	0.87434	934.42910	0.93443	874.341	16.81	0.50	0.00	0	70,530.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	912.42480	0.91242	973.66510	0.97367	912.425	16.90	0.51	0.00	0	184,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	355.87020	0.35587	335.23980	0.33524	355.870	19.01	0.28	0.00	0	760.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	350.69420	0.35069	330.37740	0.33038	350.694	19.05	0.27	0.00	0	2,700.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	200.00930	0.20001	190.74820	0.19075	200.009	20.71	0.17	0.00	0	750.00		
\$ / R	On 02/07/2018	Any day expiry			13.52340	13.52340	13.42190	13.42190		16.60	0.00	0.00	0	605.00		
\$ / R	On 20/07/2018	Any day expiry			13.55830	13.55830	13.45660	13.45660		16.70	0.00	0.00	0	3,170.00		
\$ / R	On 13/08/2018	Any day expiry			13.60490	13.60490	13.50290	13.50290		16.75	0.00	0.00	0	70.00		
\$ / R	On 17/09/2018	Foreign Exchange Future			13.67330	13.67330	13.57090	13.57090		16.84	0.00	0.00	0	400.00		
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	25.22320	0.02522	30.17720	0.03018	25.223	12.34	0.04	0.00	0	750.00		
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	402.08270	0.40208	437.02220	0.43702	402.083	15.61	0.28	0.00	0	5,300.00		
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	495.59220	0.49559	535.40600	0.53541	495.592	15.78	0.32	0.00	0	750.00		
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	371.38230	0.37138	355.64130	0.35564	371.382	19.81	0.25	0.00	0	5,300.00		
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	348.70520	0.34871	334.20980	0.33421	348.705	20.01	0.24	0.00	0	750.00		
\$ / R	On 13/11/2018	Any day expiry			13.78910	13.78910	13.68580	13.68580		17.21	0.00	0.00	0	70.00		
\$ / R	On 14/12/2018	Foreign Exchange Future			13.85210	13.85210	13.74830	13.74830		17.34	0.00	0.00	0	0.00		
\$ / R	On 13/02/2019	Any day expiry			13.97610	13.97610	13.87120	13.87120		17.60	0.00	0.00	0	70.00		
\$ / R	On 18/03/2019	Foreign Exchange Future			14.04310	14.04310	13.93780	13.93780		17.67	0.00	0.00	0	0.00		
\$ / R	On 14/06/2019	Foreign Exchange Future			14.22190	14.22190	14.11510	14.11510		17.87	0.00	0.00	0	0.00		
\$ / R	On 12/06/2020	Foreign Exchange Future			15.06280	15.06280	14.95340	14.95340		18.89	0.00	0.00	0	0.00		
\$ / R	On 28/07/2020	Any day expiry			15.17330	15.17330	15.06360	15.06360		18.99	0.00	0.00	0	84,000.00		
\$ / R	On 14/09/2020	Foreign Exchange Future			15.28860	15.28860	15.17860	15.17860		19.11	0.00	0.00	0	184,000.00		
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			12.95390	12.95390	12.85720	12.85720		12.51	0.00	1,424,929.00	110	239.00		
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.13690	13.13690	13.03920	13.03920		14.93	0.00	1,248,005.50	95	542.00		

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			13.31800		13.31800		13.21840	13.21840		16.18	0.00	0.00	0	7.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.49620		13.49620		13.39490	13.39490		16.60	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.22190		14.22190		14.11510	14.11510		17.86	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.08160		17.08160		16.84850	16.84850		13.20	0.00	7,345,088.00	430	192,366.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	423.26240		0.42326		245.41170	0.24541	423.262	15.04	0.82	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	2.30010		0.00230		1.43390	0.00143	2.300	21.00	0.01	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			17.22130		17.22130		16.98650	16.98650		14.55	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.37310		17.37310		17.13720	17.13720		15.34	0.00	521,193.00	30	5,964.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.66620		17.66620		17.42610	17.42610		16.55	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.95520		17.95520		17.71070	17.71070		16.81	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.24350		18.24350		17.99610	17.99610		16.97	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.14030		19.14030		18.88310	18.88310		17.15	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12004		0.12004		0.11848	0.11848		30.02	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12226		0.12226		0.12068	0.12068		19.20	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12455		0.12455		0.12295	0.12295		17.45	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12684		0.12684		0.12521	0.12521		21.89	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13575		0.13575		0.13400	0.13400		21.20	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.57880		15.57880		15.44080	15.44080		11.90	0.00	81,056,496.40	5,203	98,951.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	15.25630		0.01526		31.86590	0.03187	15.256	14.15	0.09	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.60820		15.60820		15.47000	15.47000		12.17	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.70680		15.70680		15.56770	15.56770		13.05	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.80990		15.80990		15.67000	15.67000		13.59	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.87510		15.87510		15.73510	15.73510		14.04	0.00	11,906,325.00	750	31,331.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	14.40680		0.01441		18.03400	0.01803	14.407	13.20	0.03	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	291.74340		0.29174		254.64700	0.25465	291.743	15.02	0.36	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.90580		15.90580		15.76550	15.76550		14.17	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.02250		16.02250		15.88100	15.88100		14.69	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	474.29110		0.47429		544.40870	0.54441	474.291	14.47	0.42	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.17750		16.17750		16.03460	16.03460		15.19	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	227.91570		0.22792		264.40270	0.26440	227.916	14.17	0.23	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	241.75850		0.24176		279.79900	0.27980	241.758	14.19	0.24	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	586.89900		0.58690		534.68050	0.53468	586.899	15.60	0.45	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.47900		16.47900		16.33350	16.33350		15.70	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.78840		17.78840		17.62940	17.62940		16.96	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.31492		93.31492		93.30539	93.30539			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.27857		90.27857		90.27964	90.27964			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.99888		88.99888		89.00826	89.00826			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.16873		91.16873		91.17683	91.17683			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.97009		94.97009		94.96459	94.96459			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.50189		93.50189		93.47732	93.47732			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	95.58458	95.58458	95.53726	95.53726					0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	99.33571	99.33571	99.27448	99.27448					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	99.75663	99.75663	99.75555	99.75555					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.61391	99.61391	99.61279	99.61279					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.65613	99.65613	99.65517	99.65517					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.71068	99.71068	99.70883	99.70883					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.78799	99.78799	99.78690	99.78690					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.89233	98.89233	98.89114	98.89114					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.35219	98.35219	98.35080	98.35080					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.17477	98.17477	98.17299	98.17299					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	98.71784	98.71784	98.71221	98.71221					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.00581	99.00581	98.99608	98.99608					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.31754	99.31754	99.29629	99.29629					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.06985	95.06985	95.04931	95.04931					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.22186	94.22186	94.20757	94.20757					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.34958	93.34958	93.34067	93.34067					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.46517	93.46517	93.45690	93.45690					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.60874	95.60874	95.59555	95.59555					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	95.68411	95.68411	95.66366	95.66366					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	96.83960	96.83960	96.81007	96.81007					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.01583	99.01583	98.98173	98.98173					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	562.65800	562.65800	562.32700	562.32700					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	573.00800	573.00800	572.67600	572.67600					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	583.68500	583.68500	583.34000	583.34000					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	649.89300	649.89300	648.71300	648.71300					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	661.84800	661.84800	660.65100	660.65100					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	674.18000	674.18000	672.95400	672.95400					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	582.25400	582.25400	581.54800	581.54800					0.00	0.00	0	791.00
ALBI	On 01/02/2018	Index Future	592.96500	592.96500	592.25000	592.25000					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	604.01300	604.01300	603.27900	603.27900					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.44330	10.44330	10.32950	10.32950				12.61	0.00	522,165.00	50	24,176.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.57870	10.57870	10.46350	10.46350				14.37	0.00	0.00	0	7,010.00
AU\$ / R	On 27/12/2017	Any day expiry	10.59200	10.59200	10.47660	10.47660				14.53	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.71180	10.71180	10.59520	10.59520				15.22	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.84120	10.84120	10.72220	10.72220				14.55	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	11.35200		11.35200		11.22850	11.22850		14.39	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.65670		10.65670		10.58200	10.58200		11.48	0.00	0.00	0	1,200.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.81050		10.81050		10.73580	10.73580		13.36	0.00	4,324,200.00	400	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.95660		10.95660		10.88240	10.88240		14.41	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.95180		10.95180		10.87780	10.87780		15.16	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.67080		13.67080		13.50200	13.50200		15.66	0.00	0.00	0	3,658.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.94600		13.94600		13.77480	13.77480		16.49	0.00	0.00	0	900.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.22960		14.22960		14.05450	14.05450		16.85	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.50910		14.50910		14.33080	14.33080		16.54	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.52310		15.52310		15.33160	15.33160		16.21	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.98750		1.98750		1.98040	1.98040		13.22	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.00590		2.00590		1.99970	1.99970		14.92	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.02360		2.02360		2.01670	2.01670		15.94	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.04080		2.04080		2.03280	2.03280		16.22	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.02340		2.02340		2.01980	2.01980		16.51	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.09810		2.09810		2.08050	2.08050		13.55	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.13930		2.13930		2.12170	2.12170		15.69	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.18020		2.18020		2.16230	2.16230		16.72	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.22160		2.22160		2.20330	2.20330		16.32	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.40160		2.40160		2.38210	2.38210		17.49	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	10.69988		76.90123		10.71622	76.80068			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.80272		78.31581		10.81954	78.21398			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.90312		75.98337		10.92067	75.87879			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	10.96498		79.46616		10.97630	79.38773			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.06498		80.92779		11.07660	80.84855			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.16759		78.17418		11.17976	78.09255			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	581.07600		581.07600		580.35500	580.35500			0.00	11,621,520.00	2	669.00
GOVI	On 01/02/2018	GOVI	591.76500		591.76500		591.03500	591.03500			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	602.79100		602.79100		602.04100	602.04100			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.65850		1.65850		1.64560	1.64560		11.99	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.68620		1.68620		1.67300	1.67300		15.01	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.71280		1.71280		1.69940	1.69940		15.93	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.73840		1.73840		1.72470	1.72470		16.52	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.83770		1.83770		1.82300	1.82300		17.59	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	129.61764		129.61764		129.53890	129.53890			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	130.71000		130.71000		130.63107	130.63107			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.20078		133.20078		133.11850	133.11850			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future	100.14512		100.14512		99.94672	99.94672			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	102.02273		102.02273		101.82166	101.82166			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.94973		102.94973		102.74336	102.74336			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	104.27088		104.27088		104.00305	104.00305			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.22573		106.22573		105.95402	105.95402			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.16316		107.16316		106.88469	106.88469			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	128.49768		128.49768		128.50671	128.50671			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future	129.40176		129.40176		129.41248	129.41248			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	131.86762		131.86762		131.87655	131.87655			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	124.50636		124.50636		123.51018	123.51018			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	126.84077		126.84077		125.82691	125.82691			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	127.65962		127.65962		126.62467	126.62467			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	131.90045		131.90045		131.90980	131.90980			0.00	0.00	0	22,382.00
I2050	On 01/02/2018	Bond Future	132.70004		132.70004		132.71065	132.71065			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		135.22885	135.22885		135.23776	135.23776			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		250.25300	250.25300		250.01200	250.01200			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future		254.94500	254.94500		254.70200	254.70200			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		259.80300	259.80300		259.55200	259.55200			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		0.12580	0.12580		0.12440	0.12440			0.00	173,855.60	1,382	0.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12530	0.12530		0.12390	0.12390			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12490	0.12490		0.12200	0.12200			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12450	0.12450		0.12070	0.12070			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11220	0.11220		0.12450	0.12450			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.67420	1.67420		1.66150	1.66150		11.21	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.70140	1.70140		1.68860	1.68860		13.68	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.72820	1.72820		1.71510	1.71510		14.40	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.75480	1.75480		1.74140	1.74140		14.91	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.86610	1.86610		1.85210	1.85210		15.24	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.40400	9.40400		9.28940	9.28940		13.14	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.52080	9.52080		9.40480	9.40480		14.97	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.63610	9.63610		9.51860	9.51860		15.84	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.74930	9.74930		9.63010	9.63010		15.04	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		10.20170	10.20170		10.07580	10.07580		15.29	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.29180	1.29180		1.28540	1.28540			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.30540	1.30540		1.29890	1.29890			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.31680	1.31680		1.31260	1.31260			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.32950	1.32950		1.32510	1.32510			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.35260	1.35260		1.34420	1.34420			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			1.31860		1.31860		1.31040	1.31040			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.32250		1.32250		1.31430	1.31430			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32650		1.32650		1.31830	1.31830			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33040		1.33040		1.32220	1.32220			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.20260		1.20260		1.20090	1.20090			0.00	0.00	0	5,150.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.20840		1.20840		1.20680	1.20680			0.00	0.00	0	40.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.21470		1.21470		1.21310	1.21310			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.22100		1.22100		1.21940	1.21940			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.40399		117.13680		8.43520	116.92416		7.44	0.00	237,787,704.00	2,030	170,142.00
R186	On 02/11/2017	Bond Future	8.60	Put	790.95000		0.79095		0.00000	0.00000	790.950	7.50	0.34	150,743,166.48	3,750	3,750.00
R186	On 02/11/2017	Bond Future	8.75	Put	502.30000		0.50230		566.20000	0.56620	502.300	7.58	0.24	106,937,836.27	3,750	0.00
R186	On 02/11/2017	Bond Future	9.00	Put	213.91000		0.21391		248.06000	0.24806	213.910	7.72	0.12	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.44421		113.99151		8.47662	113.77584		7.13	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	465.61000		0.46561		432.63000	0.43263	465.610	6.84	0.18	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	2,237.99000		2.23799		2,130.80000	2.13080	2,237.990	7.13	0.54	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,219.34000		1.21934		1,301.12000	1.30112	1,219.340	7.27	0.34	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	766.74000		0.76674		825.30000	0.82530	766.740	7.42	0.24	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	463.07000		0.46307		502.95000	0.50295	463.070	7.56	0.16	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.48382		116.11508		8.51783	115.89419		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			301.31881		301.31881		301.34108	301.34108			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.99403		299.99403		300.01977	300.01977			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.71062		305.71062		305.73252	305.73252			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			240.53211		240.53211		240.54880	240.54880			0.00	0.00	0	28,647.00
R202	On 01/02/2018	Bond Future			241.33773		241.33773		241.35711	241.35711			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			245.93649		245.93649		245.95276	245.95276			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			7.71278		101.59838		7.72854	101.53067		4.15	0.00	0.00	0	57,230.00
R2023	On 01/02/2018	Bond Future			7.73274		103.46729		7.74927	103.39912		4.28	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.74262		101.46509		7.76045	101.39456		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			8.99454		94.84277		9.01548	94.69717			0.00	101,481,763.90	1,070	59,104.00
R2030	On 01/02/2018	Bond Future			9.04444		92.58258		9.06601	92.43497			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.09728		94.30723		9.11976	94.15585			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			9.23334		93.10017		9.25944	92.90629		11.00	0.00	22,995,741.99	247	35,203.00
R2032	On 01/02/2018	Bond Future			9.28937		94.81270		9.31624	94.61592		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	2,167.16000		2.16716	2,084.14000	2.08414	2,167.160		10.34	0.47	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,527.55000		2.52755	2,435.32000	2.43532	2,527.550		10.41	0.52	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,920.78000		2.92078	2,819.43000	2.81943	2,920.780		10.48	0.56	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	3,128.14000		3.12814	3,022.29000	3.02229	3,128.140		10.52	0.59	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.34431		92.42199		9.37222	92.22048		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			9.50209		96.36646		9.51295	96.27877			0.00	0.00	0	22,815.00
R2035	On 01/02/2018	Bond Future			9.56490		98.13915		9.57602	98.05058			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.62303		95.46721		9.63464	95.37591			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			9.60998		92.61120		9.62589	92.48340		13.20	0.00	0.00	0	54,537.00
R2037	On 01/02/2018	Bond Future			9.66917		90.05966		9.68549	89.93019		12.44	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.73082		91.73724		9.74777	91.60440		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			6.74776		104.35570		6.76909	104.33280		0.29	0.00	11,061,704.20	106	46,398.00
R204	On 01/02/2018	Bond Future			6.54018		102.23725		6.56695	102.21468		0.63	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.13397		104.14189		6.17361	104.11779		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			9.74112		95.70472		9.75196	95.61225		13.92	0.00	101,447,003.20	1,060	15,520.00
R2040	On 01/02/2018	Bond Future			9.80227		92.95973		9.81335	92.86637		13.10	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.86578		94.69141		9.87734	94.59517		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			9.76498		92.78637		9.77579	92.69306		14.62	0.00	0.00	0	26,125.00
R2044	On 01/02/2018	Bond Future			9.82413		90.11286		9.83519	90.01849		13.75	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.88544		91.79149		9.89695	91.69439		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			9.73066		92.10697		9.73639	92.05607		14.49	0.00	102,515,057.61	1,113	81,327.00
R2048	On 01/02/2018	Bond Future			9.79091		93.80132		9.79674	93.75013		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			9.84678		91.11190		9.85289	91.05881		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			7.03621		102.67747		7.05179	102.64628		1.20	0.00	0.00	0	41,067.00
R207	On 01/02/2018	Bond Future			6.97487		100.92508		6.99218	100.89408		1.43	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.89505		102.80525		6.91580	102.77256		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			7.25906		99.18675		7.27467	99.14093		2.20	0.00	0.00	0	32,186.00
R208	On 01/02/2018	Bond Future			7.24430		101.01125		7.26102	100.96534		2.46	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.21620		99.49191		7.23494	99.44405		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			9.46724		72.85594		9.48309	72.74842		13.29	0.00	0.00	0	116,186.00
R209	On 02/11/2017	Bond Future	8.30	Call	15.34000		0.01534		15.05000	0.01505	15.340	12.71	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	385.71000		0.38571		373.99000	0.37399	385.710	12.86	0.20	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	1,057.93000		1.05793		1,027.35000	1.02735	1,057.930	13.05	0.41	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,131.07000		1.13107		1,188.81000	1.18881	1,131.070	13.19	0.41	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	725.10000		0.72510		769.50000	0.76950	725.100	13.29	0.30	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	502.96000		0.50296		538.02000	0.53802	502.960	13.41	0.22	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	350.90000		0.35090		378.31000	0.37831	350.900	13.51	0.17	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	43.19000		0.04319		48.73000	0.04873	43.190	14.04	0.03	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.52123		74.19611		9.53747	74.08708		12.40	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,119.22000		1.11922		1,157.71000	1.15771	1,119.220	12.86	0.29	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	948.37000		0.94837		982.70000	0.98270	948.370	12.95	0.25	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.57413		72.42909		9.59096	72.31725		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			185.39581		185.39581		185.06846	185.06846			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.87184		188.87184		188.54017	188.54017			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.04811		190.04811		189.70747	189.70747			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		151.16707	151.16707		151.17836	151.17836			0.00	0.00	0	4,057.00
R212	On 01/02/2018	Bond Future		151.96294	151.96294		151.97597	151.97597			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future		154.85869	154.85869		154.86981	154.86981			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		9.09687	85.29907		9.12294	85.12281		10.76	0.00	0.00	0	63,283.00
R213	On 01/02/2018	Bond Future		9.15064	86.86815		9.17747	86.68933		10.13	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future		9.19960	84.93696		9.22744	84.75389		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		9.63906	72.26500		9.64985	72.18926		14.14	0.00	0.00	0	44,034.00
R214	On 01/02/2018	Bond Future		9.69651	73.59432		9.70754	73.51771		13.16	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future		9.74962	71.66939		9.76107	71.59060		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		23,332.07000	23,332.07000		23,142.13000	23,142.13000			0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future		23,701.00000	23,701.00000		23,511.55000	23,511.55000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future		24,073.50000	24,073.50000		23,878.74000	23,878.74000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future		9.65760	9.65760		9.58600	9.58600		11.02	0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future		9.80560	9.80560		9.73250	9.73250		13.49	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		9.95350	9.95350		9.87950	9.87950		14.62	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		10.09870	10.09870		10.02140	10.02140		14.57	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.68170	10.68170		10.59360	10.59360		15.29	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future		3.78670	3.78670		3.76240	3.76240		10.27	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future		3.74170	3.74170		3.71730	3.71730		12.39	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.69850	3.69850		3.67540	3.67540		13.58	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.66030	3.66030		3.63520	3.63520		14.59	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		3.53890	3.53890		3.47500	3.47500		15.21	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.41200	1.41200		1.40030	1.40030			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future		1.39160	1.39160		1.38030	1.38030			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.37040	1.37040		1.35940	1.35940			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.35050	1.35050		1.33950	1.33950			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.24250	1.24250		1.23310	1.23310			0.00	0.00	0	0.00

**Total for Derivatives :** **1,943,505,012.65**    **138,844**    **6 377 637.00**

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
<b>Grand Total:</b>											1,943,505,012.65	138,844	6 377 637.00