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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/09/2017

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 18/09/2017	Foreign Exchange Future		13.16630	13.16630				13.62	0.00	2,490,115,986.40	189,128	501,675.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	0.04500	0.00005	0.05560	0.00006	0.045	26.85	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	0.10070	0.00010	0.16170	0.00016	0.101	23.86	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	0.12550	0.00013	0.21380	0.00021	0.126	23.11	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	0.13120	0.00013	0.22620	0.00023	0.131	22.97	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	0.43160	0.00043	0.93740	0.00094	0.432	19.37	0.01	0	91,184.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	0.60170	0.00060	1.23310	0.00123	0.602	19.02	0.01	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	0.65400	0.00065	1.32090	0.00132	0.654	18.93	0.01	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	0.99170	0.00099	1.86490	0.00186	0.992	18.49	0.01	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	419.72110	0.41972	421.57240	0.42157	419.721	17.16	0.96	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	3.42110	0.00342	5.27240	0.00527	3.421	17.16	0.04	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	5.13240	0.00513	7.44680	0.00745	5.132	16.72	0.05	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.85	Call	323.95440	0.32395	326.79390	0.32679	323.954	16.28	0.92	0	350.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	277.63040	0.27763	281.03600	0.28104	277.630	15.83	0.89	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	17.91450	0.01791	21.99700	0.02200	17.915	15.30	0.16	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	190.38950	0.19039	194.87360	0.19487	190.390	14.95	0.79	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	24.08950	0.02409	28.57360	0.02857	24.089	14.95	0.21	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.07	Call	135.88100	0.13588	140.83570	0.14084	135.881	14.33	0.69	0.00	0	30,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	62.90330	0.06290	67.84290	0.06784	62.903	13.71	0.44	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	66.99900	0.06700	71.88630	0.07189	66.999	13.62	0.46	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	96.75450	0.09675	101.22560	0.10123	96.755	14.31	0.56	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	63.05450	0.06305	67.52560	0.06753	63.054	14.31	0.44	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	131.17080	0.13117	135.02010	0.13502	131.171	14.99	0.65	0.00	0	25,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	20.22720	0.02023	22.11910	0.02212	20.227	17.03	0.16	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	253.92720	0.25393	255.81910	0.25582	253.927	17.03	0.84	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	18.09200	0.01809	19.77280	0.01977	18.092	17.30	0.15	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	299.02970	0.29903	300.42380	0.30042	299.030	17.71	0.87	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	15.32970	0.01533	16.72380	0.01672	15.330	17.71	0.13	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	13.01760	0.01302	14.16100	0.01416	13.018	18.12	0.11	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	11.68910	0.01169	12.68410	0.01268	11.689	18.39	0.10	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	469.68090	0.46968	470.01920	0.47002	469.681	20.16	0.95	0.00	0	143,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	5.42150	0.00542	5.69640	0.00570	5.421	20.44	0.05	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	587.08670	0.58709	587.14470	0.58714	587.087	21.80	0.97	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	596.93720	0.59694	596.98060	0.59698	596.937	21.94	0.97	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	2.70970	0.00271	2.70580	0.00271	2.710	22.48	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	2.54680	0.00255	2.56420	0.00256	2.547	22.55	0.02	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	1.45730	0.00146	1.59340	0.00159	1.457	23.19	0.01	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	1.13740	0.00114	1.29610	0.00130	1.137	23.48	0.01	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	0.78520	0.00079	0.95660	0.00096	0.785	23.90	0.01	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	0.23250	0.00023	0.36750	0.00037	0.233	25.33	0.00	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,053.90630	1.05391	1,054.03560	1.05404	1,053.906	25.47	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,153.81420	1.15381	1,153.91600	1.15392	1,153.814	26.18	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	0.10770	0.00011	0.20690	0.00021	0.108	26.25	0.00	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,303.75230	1.30375	1,303.81950	1.30382	1,303.752	27.41	1.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	0.05010	0.00005	0.11090	0.00011	0.050	27.88	0.00	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	0.04690	0.00005	0.09830	0.00010	0.047	28.66	0.00	0.00	0	1,084.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	0.03870	0.00004	0.06810	0.00007	0.039	31.29	0.00	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	0.03800	0.00004	0.06540	0.00007	0.038	31.60	0.00	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	0.03120	0.00003	0.04190	0.00004	0.031	35.64	0.00	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.05040	0.00005	0.04250	0.00004	0.050	53.44	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.14210	0.00014	0.14430	0.00014	0.142	64.21	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.17570	0.00018	0.18410	0.00018	0.176	66.91	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.30620	0.00031	0.34560	0.00035	0.306	74.99	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	0.42080	0.00042	0.49240	0.00049	0.421	80.37	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.44000	0.00044	0.51740	0.00052	0.440	81.18	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.05310	0.00005	0.06700	0.00007	0.053	83.07	0.00	0.00	0	3,099.00
\$ / R	On 22/09/2017	Any day expiry			13.16830	13.16830	13.17470	13.17470		14.63	0.00	0.00	0	0.00
\$ / R	On 22/09/2017	Any day expiry	12.75	Put	14.19840	0.01420	14.18470	0.01418	14.198	16.64	0.09	24,427,311.80	20,000	0.00
\$ / R	On 22/09/2017	Any day expiry	13.00	Put	53.16780	0.05317	0.00000	0.00000	53.168	15.38	0.28	74,305,517.60	20,000	20,000.00
\$ / R	On 26/09/2017	Any day expiry			13.17660	13.17660	13.18300	13.18300		13.82	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			13.17870	13.17870		13.18500	13.18500		13.86	0.00	0.00	0	1,239.00
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	364.62920	0.36463	361.73460	0.36173	364.629	15.27	0.79	0.00	0	60.00			
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	0.21080	0.00021	0.18380	0.00018	0.211	43.16	0.00	0.00	0	60.00			
\$ / R			On 28/09/2017	Any day expiry	13.18070	13.18070	13.18710	13.18710		13.88	0.00	0.00	0	0.00			
\$ / R			On 29/09/2017	Any day expiry	13.18270	13.18270	13.18910	13.18910		13.90	0.00	0.00	0	1,801.00			
\$ / R			On 06/10/2017	Any day expiry	13.19700	13.19700	13.20360	13.20360		13.86	0.00	0.00	0	0.00			
\$ / R	12.68	Put	On 06/10/2017	Any day expiry	18.42580	0.01843	18.89890	0.01890	18.426	12.58	0.10	0.00	0	15,000.00			
\$ / R	13.40	Call	On 06/10/2017	Any day expiry	107.23850	0.10724	111.56800	0.11157	107.239	14.73	0.34	0.00	0	15,000.00			
\$ / R			On 13/10/2017	Any day expiry	13.21120	13.21120	13.21800	13.21800		13.64	0.00	0.00	0	90.00			
\$ / R			On 23/10/2017	Any day expiry	13.23150	13.23150	13.23860	13.23860		13.91	0.00	0.00	0	834.00			
\$ / R	14.00	Call	On 23/10/2017	Any day expiry	58.11030	0.05811	60.17060	0.06017	58.110	16.71	0.16	0.00	0	500.00			
\$ / R			On 27/10/2017	Any day expiry	13.23970	13.23970	13.24680	13.24680		14.13	0.00	0.00	0	913.00			
\$ / R	12.92	Put	On 27/10/2017	Any day expiry	114.95550	0.11496	115.84560	0.11585	114.955	13.51	0.29	0.00	0	1,000.00			
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	425.07160	0.42507	422.04520	0.42205	425.072	15.06	0.64	0.00	0	60.00			
\$ / R	14.10	Call	On 27/10/2017	Any day expiry	58.64200	0.05864	59.98960	0.05999	58.642	17.16	0.15	0.00	0	1,000.00			
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	0.97640	0.00098	0.99400	0.00099	0.976	28.31	0.00	0.00	0	60.00			
\$ / R			On 06/11/2017	Any day expiry	13.26000	13.26000	13.27200	13.27200		14.19	0.00	2,654,400.00	200	200.00			
\$ / R			On 09/11/2017	Any day expiry	13.26610	13.26610	13.27350	13.27350		14.29	0.00	0.00	0	0.00			
\$ / R			On 13/11/2017	Any day expiry	13.27420	13.27420	13.28170	13.28170		14.27	0.00	0.00	0	70.00			
\$ / R			On 28/11/2017	Any day expiry	13.30470	13.30470	13.31210	13.31210		14.78	0.00	0.00	0	1,990.00			
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	478.17870	0.47818	471.14750	0.47115	478.179	15.37	0.57	0.00	0	60.00			
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	1.08370	0.00108	0.93430	0.00093	1.084	22.45	0.00	0.00	0	60.00			
\$ / R			On 30/11/2017	Any day expiry	13.30880	13.30880	13.31620	13.31620		14.86	0.00	0.00	0	2,708.00			
\$ / R	12.75	Put	On 30/11/2017	Any day expiry	124.30070	0.12430	121.33950	0.12134	124.301	13.89	0.24	32,197,092.00	10,000	157,000.00			
\$ / R			On 15/12/2017	Any day expiry	13.33920	13.33920	13.34650	13.34650		15.28	0.00	0.00	0	1,750.00			
\$ / R			On 18/12/2017	Foreign Exchange Future	13.34530	13.34530	13.35260	13.35260		15.29	0.00	2,593,432,184.90	194,333	755,816.00			
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	16.02070	0.01602	14.91890	0.01492	16.021	14.49	0.04	0.00	0	1,000.00			
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	23.60170	0.02360	21.84450	0.02184	23.602	13.56	0.06	0.00	0	20,141.00			
\$ / R	12.16	Put	On 18/12/2017	Foreign Exchange Future	37.83870	0.03784	35.46590	0.03547	37.839	13.69	0.09	0.00	0	550.00			
\$ / R	12.20	Put	On 18/12/2017	Foreign Exchange Future	42.27980	0.04228	39.74050	0.03974	42.280	13.72	0.09	0.00	0	4,000.00			
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	43.44970	0.04345	40.86780	0.04087	43.450	13.73	0.10	0.00	0	18,000.00			
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future	70.76820	0.07077	67.35140	0.06735	70.768	13.89	0.14	0.00	0	114,600.00			
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	89.46460	0.08946	85.59420	0.08559	89.465	13.97	0.17	0.00	0	11,916.00			
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future	123.86080	0.12386	119.32130	0.11932	123.861	14.10	0.22	0.00	0	1,819.00			
\$ / R	12.75	Put	On 18/12/2017	Foreign Exchange Future	152.39620	0.15240	147.29600	0.14730	152.396	14.23	0.25	0.00	0	2,600.00			
\$ / R	12.76	Put	On 18/12/2017	Foreign Exchange Future	155.57100	0.15557	150.40520	0.15041	155.571	14.25	0.26	0.00	0	550.00			
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	244.52090	0.24452	237.73790	0.23774	244.521	14.67	0.35	0.00	0	10,000.00			
\$ / R	13.10	Put	On 18/12/2017	Foreign Exchange Future	288.83260	0.28883	281.41390	0.28141	288.833	14.85	0.39	0.00	0	41,000.00			
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	298.20310	0.29820	290.66000	0.29066	298.203	14.89	0.40	0.00	0	40,000.00			
\$ / R	13.18	Put	On 18/12/2017	Foreign Exchange Future	327.30980	0.32731	319.40870	0.31941	327.310	14.99	0.42	0.00	0	16,000.00			
\$ / R	13.20	Call	On 18/12/2017	Foreign Exchange Future	482.64450	0.48264	481.92580	0.48193	482.644	15.03	0.57	0.00	0	4,020.00			
\$ / R	13.21	Put	On 18/12/2017	Foreign Exchange Future	342.42190	0.34242	334.34650	0.33435	342.422	15.05	0.43	0.00	0	5,000.00			
\$ / R	13.25	Call	On 18/12/2017	Foreign Exchange Future	458.44110	0.45844	457.44080	0.45744	458.441	15.12	0.55	0.00	0	16,141.00			
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	417.73170	0.41773	408.90690	0.40891	417.732	15.29	0.49	0.00	0	52,000.00			

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Call	392.93630	0.39294	391.23400	0.39123	392.936	15.43	0.50	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	447.63630	0.44764	438.63400	0.43863	447.636	15.43	0.51	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	355.52500	0.35553	353.51360	0.35351	355.525	15.69	0.46	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	321.61140	0.32161	319.34640	0.31935	321.611	15.95	0.42	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	263.23850	0.26324	260.61350	0.26061	263.238	16.47	0.36	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	870.48750	0.87049	860.37250	0.86037	870.488	17.00	0.69	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	145.15640	0.14516	142.53300	0.14253	145.156	17.99	0.22	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,286.44470	1.28644	1,276.60400	1.27660	1,286.445	18.23	0.80	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	116.33050	0.11633	113.91050	0.11391	116.330	18.55	0.18	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	80.57170	0.08057	78.48580	0.07849	80.572	19.33	0.13	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	72.28100	0.07228	70.29810	0.07030	72.281	19.55	0.12	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	71.57440	0.07157	69.60210	0.06960	71.574	19.57	0.11	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	49.65580	0.04966	48.02730	0.04803	49.656	20.33	0.08	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	31.46240	0.03146	30.22640	0.03023	31.462	21.33	0.05	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	4.92290	0.00492	4.79200	0.00479	4.923	20.75	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	4.02530	0.00403	3.92920	0.00393	4.025	20.69	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.96730	0.00097	0.94020	0.00094	0.967	20.64	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.35340	13.35340	13.36070	13.36070		15.45	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	518.56860	0.51857	509.81600	0.50982	518.569	15.83	0.54	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.39510	0.00140	1.15170	0.00115	1.395	20.75	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.36350	13.36350	13.37090	13.37090		15.47	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.37550	13.37550	13.38300	13.38300		15.53	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.38960	13.38960	13.39720	13.39720		15.76	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	373.87610	0.37388	367.90020	0.36790	373.876	15.41	0.42	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	147.61980	0.14762	146.55020	0.14655	147.620	18.88	0.20	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	132.96590	0.13297	131.89390	0.13189	132.966	19.10	0.18	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.43390	13.43390	13.44180	13.44180		16.14	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	431.69180	0.43169	427.06980	0.42707	431.692	15.79	0.42	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	442.13840	0.44214	437.44850	0.43745	442.138	15.83	0.43	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	458.04810	0.45805	453.25380	0.45325	458.048	15.88	0.44	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	513.13550	0.51314	508.00820	0.50801	513.136	16.05	0.47	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.43590	13.43590	13.44380	13.44380		16.15	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	382.97940	0.38298	378.79170	0.37879	382.979	15.64	0.39	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	111.34900	0.11135	111.28710	0.11129	111.349	20.19	0.14	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.46010	13.46010	13.46810	13.46810		16.24	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.46410	13.46410	13.47220	13.47220		16.27	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.52850	13.52850	13.53690	13.53690		16.59	0.00	245,082,306.00	18,116	118,210.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	91.39740	0.09140	90.16820	0.09017	91.397	15.07	0.12	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	166.87330	0.16687	165.16840	0.16517	166.873	15.16	0.20	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	192.76850	0.19277	191.01540	0.19102	192.768	15.23	0.22	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	366.61170	0.36661	364.47990	0.36448	366.612	15.73	0.34	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	485.15930	0.48516	482.53840	0.48254	485.159	16.12	0.41	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	553.74030	0.55374	550.86550	0.55087	553.740	16.33	0.44	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	564.69900	0.56470	561.78260	0.56178	564.699	16.36	0.44	0.00	0	2,500.00

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
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	649.56070	0.64956	654.84780	0.65485	649.561	16.51	0.53	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	881.12900	0.88113	876.92210	0.87692	881.129	17.24	0.57	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	471.83800	0.47184	475.78990	0.47579	471.838	17.41	0.42	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,072.54000	1.07254	1,067.63630	1.06764	1,072.540	17.73	0.62	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	270.48500	0.27049	272.78710	0.27279	270.485	19.11	0.26	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	255.42510	0.25543	257.60940	0.25761	255.425	19.24	0.25	0.00	0	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	238.23400	0.23823	240.28330	0.24028	238.234	19.40	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	216.79270	0.21679	218.66670	0.21867	216.793	19.61	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	191.43880	0.19144	193.10290	0.19310	191.439	19.90	0.19	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	186.77340	0.18677	188.39830	0.18840	186.773	19.95	0.19	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	160.35790	0.16036	161.75590	0.16176	160.358	20.31	0.16	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	138.10790	0.13811	139.31200	0.13931	138.108	20.67	0.14	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	125.73940	0.12574	126.83280	0.12683	125.739	20.90	0.13	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.60150	13.60150	13.61030	13.61030		16.71	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,726.23730	1.72624	1,719.95940	1.71996	1,726.237	19.10	0.72	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	210.59430	0.21059	212.42570	0.21243	210.594	20.21	0.19	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.63300	13.63300	13.64200	13.64200		16.79	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.64090	13.64090	13.65000	13.65000		16.77	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.70800	13.70800	13.71730	13.71730		16.85	0.00	85,510,504.00	6,238	104,476.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	17.47650	0.01748	17.47420	0.01747	17.477	13.54	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	130.45550	0.13046	129.62600	0.12963	130.455	14.84	0.14	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	415.95020	0.41595	413.47670	0.41348	415.950	15.76	0.32	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	432.11700	0.43212	429.57420	0.42957	432.117	15.80	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	454.46530	0.45447	451.80990	0.45181	454.465	15.87	0.34	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	762.40740	0.76241	758.41760	0.75842	762.407	16.76	0.46	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	798.01270	0.79801	793.88850	0.79389	798.013	16.85	0.47	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	410.17890	0.41018	412.72750	0.41273	410.179	19.03	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	404.30040	0.40430	406.82330	0.40682	404.300	19.07	0.30	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	228.74300	0.22874	230.47380	0.23047	228.743	20.66	0.18	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.73510	13.73510	13.74460	13.74460		16.92	0.00	0.00	0	605.00
\$ / R	On 20/07/2018	Any day expiry			13.77010	13.77010	13.77980	13.77980		16.94	0.00	0.00	0	1,800.00
\$ / R	On 13/08/2018	Any day expiry			13.81670	13.81670	13.82660	13.82660		16.98	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.88470	13.88470	13.89490	13.89490		17.10	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	18.37430	0.01837	18.71640	0.01872	18.374	12.41	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	342.94630	0.34295	342.10900	0.34211	342.946	15.65	0.24	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	356.31420	0.35631	355.37690	0.35538	356.314	15.68	0.25	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	427.94370	0.42794	426.46830	0.42647	427.944	15.84	0.29	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	418.33770	0.41834	422.06530	0.42207	418.338	19.78	0.27	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	407.55040	0.40755	411.24180	0.41124	407.550	19.87	0.27	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	392.72880	0.39273	396.37430	0.39637	392.729	19.98	0.26	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.99950	13.99950	14.01040	14.01040		17.40	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.06200	14.06200	14.07320	14.07320		17.54	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.18500	14.18500	14.19680	14.19680		17.79	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.25150	14.25150	14.26370	14.26370		17.86	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
\$ / R	On 14/06/2019		Foreign Exchange Future	14.42890	14.42890		14.44200	14.44200		18.10	0.00	0.00	0	0.00
\$ / R	On 12/06/2020		Foreign Exchange Future	15.25840	15.25840		15.28170	15.28170		19.09	0.00	0.00	0	0.00
\$ / R	On 28/07/2020		Any day expiry	15.36750	15.36750		15.39230	15.39230		19.19	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020		Foreign Exchange Future	15.48140	15.48140		15.50780	15.50780		19.27	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017		Foreign Exchange Future	13.16630	13.16630		13.16630	13.16630		13.62	0.00	92,164.10	7	245.00
\$ / R MAXI	On 18/12/2017		Foreign Exchange Future	13.34530	13.34530		13.35260	13.35260		15.29	0.00	66,726.50	5	568.00
\$ / R MAXI	On 19/03/2018		Foreign Exchange Future	13.52850	13.52850		13.53690	13.53690		16.59	0.00	0.00	0	7.00
\$ / R MAXI	On 18/06/2018		Foreign Exchange Future	13.70800	13.70800		13.71730	13.71730		16.85	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019		Foreign Exchange Future	14.42890	14.42890		14.44200	14.44200		18.10	0.00	0.00	0	0.00
£ / R	On 18/09/2017		Foreign Exchange Future	17.57530	17.57530		17.43670	17.43670		15.10	0.00	762,223,185.70	43,369	45,269.00
£ / R	On 18/09/2017	16.70	Call	877.95920	0.87796		742.80230	0.74280	877.959	23.19	0.98	0.00	0	700.00
£ / R	On 18/09/2017	18.50	Call	3.65290	0.00365		2.83260	0.00283	3.653	24.22	0.02	0.00	0	300.00
£ / R	On 31/10/2017		Any day expiry	17.70640	17.70640		17.57810	17.57810		15.47	0.00	0.00	0	43.00
£ / R	On 18/12/2017		Foreign Exchange Future	17.86040	17.86040		17.73230	17.73230		16.27	0.00	359,101,202.40	20,106	187,841.00
£ / R	On 19/03/2018		Foreign Exchange Future	18.15620	18.15620		18.02920	18.02920		17.37	0.00	0.00	0	420.00
£ / R	On 19/03/2018	17.00	Put	383.49460	0.38349		0.00000	0.00000	383.495	16.75	0.27	2,462,426.82	500	500.00
£ / R	On 19/03/2018	20.14	Call	346.57690	0.34658		0.00000	0.00000	346.577	19.37	0.25	2,255,712.80	500	500.00
£ / R	On 18/06/2018		Foreign Exchange Future	18.44660	18.44660		18.32040	18.32040		17.35	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018		Foreign Exchange Future	18.73170	18.73170		18.60900	18.60900		17.38	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019		Foreign Exchange Future	19.62180	19.62180		19.50460	19.50460		17.34	0.00	0.00	0	0.00
¥ / R	On 18/09/2017		Foreign Exchange Future	0.11899	0.11899		0.11915	0.11915		18.42	0.00	0.00	0	84.00
¥ / R	On 18/12/2017		Foreign Exchange Future	0.12108	0.12108		0.12133	0.12133		18.68	0.00	0.00	0	115.00
¥ / R	On 19/03/2018		Foreign Exchange Future	0.12336	0.12336		0.12362	0.12362		16.96	0.00	0.00	0	0.00
¥ / R	On 18/06/2018		Foreign Exchange Future	0.12563	0.12563		0.12589	0.12589		22.03	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.13446	0.13446		0.13470	0.13470		21.11	0.00	0.00	0	0.00
€ / R	On 18/09/2017		Foreign Exchange Future	15.63600	15.63600		15.69030	15.69030		12.76	0.00	733,062,588.00	46,883	30,679.00
€ / R	On 18/09/2017	15.10	Put	2.35570	0.00236		3.35410	0.00335	2.356	16.75	0.02	0.00	0	16,000.00
€ / R	On 27/09/2017		Any day expiry	15.65580	15.65580		15.71970	15.71970		12.86	0.00	0.00	0	800.00
€ / R	On 27/10/2017		Any day expiry	15.75330	15.75330		15.81880	15.81880		13.32	0.00	0.00	0	800.00
€ / R	On 28/11/2017		Any day expiry	15.85670	15.85670		15.92300	15.92300		14.07	0.00	0.00	0	800.00
€ / R	On 18/12/2017		Foreign Exchange Future	15.92170	15.92170		15.98850	15.98850		14.47	0.00	528,313,849.40	33,182	79,792.00
€ / R	On 18/12/2017	14.00	Put	13.49700	0.01350		12.10000	0.01210	13.497	13.71	0.03	0.00	0	18,000.00
€ / R	On 18/12/2017	16.39	Call	307.98270	0.30798		325.52140	0.32552	307.983	15.46	0.37	0.00	0	18,000.00
€ / R	On 27/12/2017		Any day expiry	15.95260	15.95260		16.01950	16.01950		14.68	0.00	0.00	0	800.00
€ / R	On 31/01/2018		Any day expiry	16.07090	16.07090		16.13790	16.13790		15.16	0.00	0.00	0	0.00
€ / R	On 31/01/2018	15.80	Put	457.28070	0.45728		427.84310	0.42784	457.281	14.86	0.41	0.00	0	193,000.00
€ / R	On 19/03/2018		Foreign Exchange Future	16.22560	16.22560		16.29430	16.29430		15.60	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	15.05	Put	220.76180	0.22076		208.11980	0.20812	220.762	14.50	0.22	0.00	0	5,648.00
€ / R	On 19/03/2018	15.10	Put	234.31870	0.23432		221.01510	0.22102	234.319	14.52	0.23	0.00	0	19,510.00
€ / R	On 19/03/2018	16.50	Call	613.77020	0.61377		645.21730	0.64522	613.770	15.95	0.46	0.00	0	643.00

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 18/06/2018	Foreign Exchange Future		16.52910	16.52910		16.59900	16.59900		16.03	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future		17.83460	17.83460		17.91370	17.91370		17.12	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		93.43765	93.43765		93.43859	93.43859			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		90.41362	90.41362		90.41876	90.41876			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		89.14131	89.14131		89.15237	89.15237			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		91.32154	91.32154		91.33187	91.33187			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		95.12702	95.12702		95.13255	95.13255			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		93.66129	93.66129		93.66248	93.66248			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		95.74902	95.74902		95.74170	95.74170			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		99.49940	99.49940		99.48571	99.48571			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61248	99.61248		99.61249	99.61249			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.76891	99.76891		99.76318	99.76318			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.62311	99.62311		99.61828	99.61828			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.67672	99.67672		99.66630	99.66630			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		99.71758	99.71758		99.71452	99.71452			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.79745	99.79745		99.79324	99.79324			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		98.90530	98.90530		98.89859	98.89859			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.36577	98.36577		98.35908	98.35908			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.18254	98.18254		98.17893	98.17893			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.44000	98.44000		98.44000	98.44000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		98.71573	98.71573		98.72524	98.72524			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.00052	99.00052		99.01613	99.01613			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.29935	99.29935		99.33298	99.33298			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.06941	95.06941		95.11463	95.11463			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.22987	94.22987		94.28099	94.28099			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.36194	93.36194		93.42040	93.42040			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		93.48684	93.48684		93.54673	93.54673			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		95.63523	95.63523		95.69153	95.69153			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		95.71182	95.71182		95.76339	95.76339			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		96.87319	96.87319		96.91699	96.91699			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.05114	99.05114		99.09076	99.09076			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		562.11700	562.11700		561.68100	561.68100			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		572.45500	572.45500		572.01200	572.01200			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		583.11700	583.11700		582.66300	582.66300			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		648.84300	648.84300		648.05400	648.05400			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		660.77600	660.77600		659.97400	659.97400			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		673.08300	673.08300		672.26300	672.26300			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
ALBI	On 02/11/2017	Index Future	581.39400		581.39400		580.68900	580.68900			0.00	29,069,700.00	5	791.00
ALBI	On 01/02/2018	Index Future	592.08700		592.08700		591.36900	591.36900			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	603.11400		603.11400		602.38100	602.38100			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.50250		10.50250		10.52640	10.52640		13.87	0.00	144,094,300.00	13,720	16,704.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.63360		10.63360		10.66330	10.66330		15.08	0.00	76,774,592.00	7,220	14,305.00
AU\$ / R	On 27/12/2017	Any day expiry	10.64700		10.64700		10.67680	10.67680		15.23	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.76780		10.76780		10.79870	10.79870		16.01	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.89820		10.89820		10.93050	10.93050		15.03	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.40240		11.40240		11.44510	11.44510		14.56	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.79840		10.79840		10.79920	10.79920		12.88	0.00	0.00	0	1,200.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.94940		10.94940		10.95590	10.95590		14.03	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.09880		11.09880		11.10600	11.10600		15.04	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.09880		11.09880		11.10190	11.10190		15.62	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.62300		13.62300		13.68030	13.68030		14.80	0.00	0.00	0	3,656.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.88580		13.88580		13.95540	13.95540		15.95	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.16830		14.16830		14.23950	14.23950		16.53	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.44820		14.44820		14.52090	14.52090		16.62	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.45550		15.45550		15.53180	15.53180		16.72	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.00700		2.00700		2.01180	2.01180		13.78	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.02360		2.02360		2.02960	2.02960		15.09	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.04090		2.04090		2.04740	2.04740		16.60	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.05720		2.05720		2.06440	2.06440		16.37	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.04230		2.04230		2.04990	2.04990		16.81	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.10690		2.10690		2.11460	2.11460		15.15	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.14740		2.14740		2.15640	2.15640		16.14	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.18840		2.18840		2.19750	2.19750		17.14	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.23060		2.23060		2.23970	2.23970		16.89	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.41340		2.41340		2.42220	2.42220		17.58	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

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
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	10.70877	76.84650		10.72515	76.74581				0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.81196	78.25985		10.82889	78.15747				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.91279	75.92572		10.93037	75.82108				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.97880	79.37043		10.99519	79.25715				0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.07931	80.83009		11.09626	80.71479				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.18252	78.07406		11.20013	77.95626				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	580.17500	580.17500		579.47700	579.47700				0.00	0.00	0	669.00
GOVI	On 01/02/2018	GOVI	590.84600	590.84600		590.13500	590.13500				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	601.85000	601.85000		601.12300	601.12300				0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.68560	1.68560		1.68560	1.68560			14.37	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.71270	1.71270		1.71380	1.71380			15.01	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.73990	1.73990		1.74110	1.74110			16.58	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.76610	1.76610		1.76710	1.76710			16.54	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.86540	1.86540		1.86690	1.86690			17.59	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	129.91414	129.91414		129.92346	129.92346				0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	131.01212	131.01212		131.02161	131.02161				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.50519	133.50519		133.51440	133.51440				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	100.10265	100.10265		100.10974	100.10974				0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	101.97938	101.97938		101.98673	101.98673				0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.90296	102.90296		102.90996	102.90996				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	104.22827	104.22827		104.23535	104.23535				0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.18243	106.18243		106.18965	106.18965				0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.11620	107.11620		107.12320	107.12320				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	128.44353	128.44353		128.45255	128.45255				0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future	129.34655	129.34655		129.35582	129.35582				0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	131.80799	131.80799		131.81692	131.81692				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
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	123.95124		123.95124		123.95998	123.95998			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	126.27522		126.27522		126.28402	126.28402			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	127.07998		127.07998		127.08844	127.08844			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	131.99310		131.99310		132.00216	132.00216			0.00	0.00	0	22,382.00
I2050	On 01/02/2018	Bond Future	132.79444		132.79444		132.80389	132.80389			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	135.32151		135.32151		135.33046	135.33046			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	250.22000		250.22000		250.23700	250.23700			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future	254.91100		254.91100		254.92900	254.92900			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	259.76200		259.76200		259.77900	259.77900			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	0.12800		0.12800		0.12780	0.12780			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12750		0.12750		0.12750	0.12750			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12670		0.12670		0.12710	0.12710			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12600		0.12600		0.12700	0.12700			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.12000		0.12000		0.11910	0.11910			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future	1.66640		1.66640		1.67150	1.67150		12.41	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.69260		1.69260		1.69870	1.69870		14.41	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.71930		1.71930		1.72550	1.72550		15.03	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.74600		1.74600		1.75210	1.75210		15.29	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.85600		1.85600		1.86260	1.86260		15.53	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.48830		9.48830		9.55670	9.55670		14.84	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.60180		9.60180		9.67600	9.67600		15.69	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.71890		9.71890		9.79450	9.79450		16.52	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/06/2018		Foreign Exchange Future	9.83390	9.83390		9.90990	9.90990		15.51	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	10.28720	10.28720		10.36830	10.36830		15.43	0.00	0.00	0	0.00
PULA / R	On 18/09/2017		Foreign Exchange Future	1.29540	1.29540		1.30130	1.30130			0.00	0.00	0	0.00
PULA / R	On 18/12/2017		Foreign Exchange Future	1.30780	1.30780		1.31180	1.31180			0.00	0.00	0	0.00
PULA / R	On 19/03/2018		Foreign Exchange Future	1.31500	1.31500		1.32160	1.32160			0.00	0.00	0	0.00
PULA / R	On 18/06/2018		Foreign Exchange Future	1.33390	1.33390		1.33200	1.33200			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.35930	1.35930		1.35950	1.35950			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017		Foreign Exchange Future	1.33490	1.33490		1.32430	1.32430			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017		Foreign Exchange Future	1.33830	1.33830		1.32800	1.32800			0.00	3,538,465.20	2,644	2,644.00
QUANTO £ / \$	On 19/03/2018		Foreign Exchange Future	1.34210	1.34210		1.33190	1.33190			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018		Foreign Exchange Future	1.34570	1.34570		1.33560	1.33560			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017		Foreign Exchange Future	1.18760	1.18760		1.19170	1.19170			0.00	0.00	0	5,150.00
QUANTO € / \$	On 18/12/2017		Foreign Exchange Future	1.19310	1.19310		1.19740	1.19740			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018		Foreign Exchange Future	1.19940	1.19940		1.20370	1.20370			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018		Foreign Exchange Future	1.20580	1.20580		1.21010	1.21010			0.00	0.00	0	0.00
R186	On 02/11/2017		Bond Future	8.43212	116.94512		8.45303	116.80291		7.44	0.00	1,036,718,488.80	8,865	154,754.00
R186	On 02/11/2017	8.60	Put	787.14000	0.78714		851.29000	0.85129	787.140	7.50	0.36	0.00	0	3,750.00
R186	On 02/11/2017	9.00	Put	197.50000	0.19750		222.26000	0.22226	197.500	7.72	0.12	0.00	0	5,000.00
R186	On 01/02/2018		Bond Future	8.47359	113.79598		8.49537	113.65132		7.12	0.00	0.00	0	198.00
R186	On 01/02/2018	7.75	Call	406.39000	0.40639		387.50000	0.38750	406.390	6.84	0.16	0.00	0	1,460.00
R186	On 01/02/2018	8.50	Call	2,089.08000	2.08908		2,021.42000	2.02142	2,089.080	7.12	0.52	0.00	0	1,460.00
R186	On 01/02/2018	8.75	Put	1,246.93000	1.24693		1,305.44000	1.30544	1,246.930	7.27	0.35	0.00	0	820.00
R186	On 01/02/2018	9.00	Put	779.39000	0.77939		821.51000	0.82151	779.390	7.42	0.25	0.00	0	6,200.00
R186	On 01/02/2018	9.25	Put	466.88000	0.46688		495.65000	0.49565	466.880	7.56	0.16	0.00	0	820.00
R186	On 03/05/2018		Bond Future	8.51462	115.91501		8.53743	115.76715		7.20	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	301.50528	301.50528		301.52773	301.52773			0.00	0.00	0	2,350.00
R197	On 01/02/2018		Bond Future	300.18411	300.18411		300.20699	300.20699			0.00	0.00	0	0.00
R197	On 03/05/2018		Bond Future	305.89648	305.89648		305.91857	305.91857			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	240.43350	240.43350		240.44988	240.44988		4.16	0.00	0.00	0	28,647.00
R202	On 01/02/2018		Bond Future	241.23673	241.23673		241.25371	241.25371		4.29	0.00	0.00	0	0.00
R202	On 03/05/2018		Bond Future	245.82750	245.82750		245.84379	245.84379		4.30	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

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
R2023	On 02/11/2017	Bond Future		7.74242	101.47108		7.76329	101.38156		4.15	0.00	0.00	0	57,230.00
R2023	On 01/02/2018	Bond Future		7.76426	103.33734		7.78637	103.24631		4.28	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future		7.77629	101.33195		7.79988	101.23879		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		9.02700	94.61720		9.04792	94.47221			0.00	0.00	0	59,104.00
R2030	On 01/02/2018	Bond Future		9.07808	92.35251		9.09971	92.20500			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future		9.13221	94.07216		9.15466	93.92150			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		9.26023	92.90043		9.28121	92.74502		11.00	0.00	53,882,249.40	580	35,203.00
R2032	On 01/02/2018	Bond Future		9.31719	94.60897		9.33884	94.45087		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	2,021.59000	2.02159	1,958.79000	1.95879	2,021.590	10.34	0.46	431,796.51	10	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,371.73000	2.37173	2,301.42000	2.30142	2,371.730	10.41	0.50	477,502.78	10	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,755.58000	2.75558	2,677.79000	2.67779	2,755.580	10.48	0.55	417,961.61	8	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,958.63000	2.95863	2,877.12000	2.87712	2,958.630	10.52	0.58	0.00	0	750.00
R2032	On 03/05/2018	Bond Future		9.37315	92.21378		9.39558	92.05231		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		9.51842	96.23465		9.53436	96.10626			0.00	0.00	0	22,815.00
R2035	On 01/02/2018	Bond Future		9.58181	98.00452		9.59824	97.87399			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.64057	95.32933		9.65758	95.19591			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		9.63161	92.43753		9.63734	92.39161		13.20	0.00	120,168,789.00	1,300	53,958.00
R2037	On 01/02/2018	Bond Future		9.69152	89.88242		9.69740	89.83588		12.44	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future		9.75395	91.55604		9.76007	91.50819		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		6.77402	104.32751		6.78381	104.31700		14.49	0.00	0.00	0	46,398.00
R204	On 01/02/2018	Bond Future		6.57463	102.20820		6.58714	102.19766		13.61	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.18391	104.11153		6.20237	104.10032		14.55	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		9.75754	95.56471		9.77345	95.42937		13.92	0.00	0.00	0	16,379.00
R2040	On 01/02/2018	Bond Future		9.81924	92.81679		9.83562	92.67916		13.10	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		9.88336	94.54511		9.90031	94.40440		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

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
R2044	On 02/11/2017	Bond Future			9.77644		92.68746		9.79232	92.55069		14.62	0.00	13,903,119.00	150	25,975.00
R2044	On 01/02/2018	Bond Future			9.83597		90.01184		9.85232	89.87266		13.75	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.89773		91.68782		9.91462	91.54567		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			9.74712		91.96088		9.76302	91.82015		14.49	0.00	0.00	0	85,554.00
R2048	On 01/02/2018	Bond Future			9.80791		93.65219		9.82427	93.50908		13.62	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.86436		90.95930		9.88125	90.81313		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			7.06620		102.61743		7.09772	102.55438		1.20	0.00	0.00	0	41,067.00
R207	On 01/02/2018	Bond Future			7.00920		100.86361		7.04499	100.79957		1.43	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.93530		102.74185		6.97704	102.67616		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			7.29134		99.09202		7.31212	99.03110		2.21	0.00	0.00	0	32,186.00
R208	On 01/02/2018	Bond Future			7.27955		100.91448		7.30212	100.85258		2.46	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.25512		99.39256		7.28002	99.32906		2.33	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			9.47895		72.77648		9.49478	72.66927		13.29	0.00	501,138,841.28	6,886	117,135.00
R209	On 02/11/2017	Bond Future	8.30	Call	9.11000		0.00911		9.00000	0.00900	9.110	12.72	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	316.45000		0.31645		306.85000	0.30685	316.450	12.86	0.18	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	946.93000		0.94693		918.73000	0.91873	946.930	13.06	0.39	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,083.09000		1.08309		1,142.04000	1.14204	1,083.090	13.20	0.41	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	675.77000		0.67577		720.53000	0.72053	675.770	13.29	0.29	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	457.77000		0.45777		492.62000	0.49262	457.770	13.41	0.22	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	311.55000		0.31155		338.36000	0.33836	311.550	13.52	0.16	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	32.24000		0.03224		36.96000	0.03696	32.240	14.05	0.02	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.53332		74.11491		9.54959	74.00586		12.41	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,099.86000		1.09986		1,138.64000	1.13864	1,099.860	12.86	0.29	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	929.18000		0.92918		963.71000	0.96371	929.180	12.95	0.25	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.58665		72.34587		9.60345	72.23442		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

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
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	185.31663		185.31663		185.32972	185.32972			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future	188.79098		188.79098		188.80445	188.80445			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future	189.96086		189.96086		189.97393	189.97393			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	151.16139		151.16139		151.17268	151.17268			0.00	0.00	0	4,057.00
R212	On 01/02/2018	Bond Future	151.95711		151.95711		151.96871	151.96871			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future	154.84880		154.84880		154.85997	154.85997			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	9.12396	85.11593		9.14490	84.97474			10.76	0.00	0.00	0	63,283.00
R213	On 01/02/2018	Bond Future	9.17867	86.68134		9.20028	86.53771			10.13	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.22863	84.74608		9.25100	84.59940			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	9.65569	72.14833		9.67155	72.03734			14.15	0.00	0.00	0	44,034.00
R214	On 01/02/2018	Bond Future	9.71366	73.47525		9.72996	73.36239			13.17	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.76733	71.54759		9.78414	71.43230			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	23,499.70000	23,499.70000		23,540.98000	23,540.98000				0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future	23,852.09000	23,852.09000		23,909.94000	23,909.94000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,224.19000	24,224.19000		24,285.85000	24,285.85000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.75010	9.75010		9.76410	9.76410			12.73	0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	9.89220	9.89220		9.91300	9.91300			14.14	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.04050	10.04050		10.06290	10.06290			15.27	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.18660	10.18660		10.20930	10.20930			15.02	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.76730	10.76730		10.78940	10.78940			15.49	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.81430	3.81430		3.81120	3.81120			11.66	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.77360	3.77360		3.76750	3.76750			12.98	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.73430	3.73430		3.72720	3.72720			14.07	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.69260	3.69260		3.68920	3.68920			14.88	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.53530	3.53530		3.56660	3.56660			15.38	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
ZMW / R	On 18/09/2017		Foreign Exchange Future	1.40060	1.40060	1.40860	1.40860			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017		Foreign Exchange Future	1.38030	1.38030	1.38860	1.38860			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.35980	1.35980	1.36830	1.36830			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.33950	1.33950	1.34970	1.34970			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future	1.23280	1.23280	1.23960	1.23960			0.00	0.00	0	0.00
Total for Derivatives :											9,915,918,963.99	643,965	6,728,201.00
Grand Total:											9,915,918,963.99	643,965	6,728,201.00