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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/10/2017

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 27/10/2017	Any day expiry	14.91430	14.91430	14.18500	14.18500			13.41	0.00	1,643,555,860.00	110,200	0.00	
\$ / R	On 31/10/2017	Any day expiry	14.17350	14.17350	14.18000	14.18000			17.02	0.00	0.00	0	500.00	
\$ / R	On 03/11/2017	Any day expiry	14.17870	14.17870	14.18740	14.18740			20.19	0.00	0.00	0	0.00	
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	3.62790	0.00363	6.61180	0.00661	3.628	21.85	0.02	0.00	0	20,000.00
\$ / R	On 03/11/2017	Any day expiry	13.55	Put	9.88990	0.00989	13.92400	0.01392	9.890	20.82	0.06	0.00	0	20,000.00
\$ / R	On 03/11/2017	Any day expiry	13.80	Put	36.47640	0.03648	42.91110	0.04291	36.476	20.57	0.17	0.00	0	20,000.00
\$ / R	On 06/11/2017	Any day expiry	14.18650	14.18650	14.19480	14.19480			18.81	0.00	0.00	0	80,000.00	
\$ / R	On 06/11/2017	Any day expiry	13.70	Call	512.68180	0.51268	527.14940	0.52715	512.682	18.31	0.88	0.00	0	40,000.00
\$ / R	On 06/11/2017	Any day expiry	13.70	Put	26.18180	0.02618	32.34940	0.03235	26.182	18.31	0.12	0.00	0	40,000.00
\$ / R	On 09/11/2017	Any day expiry	14.19400	14.19400	14.20200	14.20200			18.72	0.00	0.00	0	0.00	
\$ / R	On 13/11/2017	Any day expiry	14.20370	14.20370	14.21160	14.21160			18.30	0.00	0.00	0	70.00	
\$ / R	On 16/11/2017	Any day expiry	14.21100	14.21100	14.21890	14.21890			18.56	0.00	0.00	0	300.00	
\$ / R	On 17/11/2017	Any day expiry	14.21340	14.21340	14.22130	14.22130			18.63	0.00	0.00	0	1,392.00	
\$ / R	On 28/11/2017	Any day expiry	14.24010	14.24010	14.24780	14.24780			18.52	0.00	0.00	0	1,990.00	
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	51.00850	0.05101	54.60150	0.05460	51.009	16.92	0.14	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	2.60700	0.00261	2.89370	0.00289	2.607	29.45	0.01	0.00	0	60.00

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 30/11/2017	Any day expiry		14.24500	14.24500	14.25260	14.25260		18.89	0.00	0.00	0	2,708.00
\$ / R	12.75	Put	Any day expiry	6.78230	0.00678		7.96170	0.00796	6.782	18.36	0.02	0.00	0	238,000.00
\$ / R		On 04/12/2017	Any day expiry	14.25460	14.25460		14.26220	14.26220		19.12	0.00	0.00	0	24.00
\$ / R		On 14/12/2017	Any day expiry	14.27860	14.27860		14.28640	14.28640		20.08	0.00	0.00	0	241.00
\$ / R		On 15/12/2017	Any day expiry	14.28100	14.28100		14.28880	14.28880		20.18	0.00	0.00	0	1,750.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.28820	14.28820		14.29610	14.29610		20.15	0.00	1,768,879,160.00	123,800	1,003,687.00
\$ / R	11.75	Put	Foreign Exchange Future	5.35440	0.00535		5.90540	0.00591	5.354	23.39	0.01	0.00	0	1,000.00
\$ / R	12.00	Put	Foreign Exchange Future	7.43930	0.00744		8.13040	0.00813	7.439	22.20	0.02	0.00	0	20,141.00
\$ / R	12.16	Put	Foreign Exchange Future	9.21790	0.00922		10.01440	0.01001	9.218	21.44	0.02	0.00	0	550.00
\$ / R	12.20	Put	Foreign Exchange Future	9.73030	0.00973		10.55570	0.01056	9.730	21.25	0.02	0.00	0	4,000.00
\$ / R	12.21	Put	Foreign Exchange Future	9.86330	0.00986		10.69600	0.01070	9.863	21.20	0.02	0.00	0	18,000.00
\$ / R	12.40	Put	Foreign Exchange Future	12.79830	0.01280		13.77970	0.01378	12.798	20.29	0.03	0.00	0	114,600.00
\$ / R	12.50	Put	Foreign Exchange Future	14.71190	0.01471		15.77990	0.01578	14.712	19.82	0.03	0.00	0	16,416.00
\$ / R	12.56	Put	Foreign Exchange Future	16.00770	0.01601		17.13040	0.01713	16.008	19.53	0.04	0.00	0	7,100.00
\$ / R	12.65	Put	Foreign Exchange Future	18.19000	0.01819		19.39780	0.01940	18.190	19.10	0.04	0.00	0	1,819.00
\$ / R	12.75	Put	Foreign Exchange Future	21.00160	0.02100		22.30930	0.02231	21.002	18.62	0.05	0.00	0	10,000.00
\$ / R	12.76	Put	Foreign Exchange Future	21.30730	0.02131		22.62530	0.02263	21.307	18.58	0.05	0.00	0	550.00
\$ / R	13.00	Put	Foreign Exchange Future	37.01640	0.03702		38.92490	0.03892	37.016	18.30	0.08	0.00	0	10,000.00
\$ / R	13.10	Put	Foreign Exchange Future	48.05620	0.04806		50.33480	0.05033	48.056	18.40	0.10	0.00	0	41,000.00
\$ / R	13.12	Put	Foreign Exchange Future	50.54010	0.05054		52.89510	0.05290	50.540	18.42	0.10	0.00	0	40,000.00
\$ / R	13.15	Put	Foreign Exchange Future	54.44960	0.05445		56.92180	0.05692	54.450	18.45	0.11	0.00	0	2,600.00
\$ / R	13.18	Put	Foreign Exchange Future	58.58570	0.05859		61.17690	0.06118	58.586	18.48	0.12	0.00	0	16,000.00
\$ / R	13.20	Put	Foreign Exchange Future	61.47230	0.06147		64.14280	0.06414	61.472	18.51	0.12	0.00	0	6,728.00
\$ / R	13.20	Call	Foreign Exchange Future	1,149.67230	1.14967	1,160.24280	1.16024	1,149.672	1,149.672	18.51	0.88	0.00	0	7,000.00
\$ / R	13.21	Put	Foreign Exchange Future	62.95470	0.06295		65.66620	0.06567	62.955	18.52	0.12	0.00	0	5,000.00
\$ / R	13.22	Put	Foreign Exchange Future	64.46510	0.06447		67.21660	0.06722	64.465	18.53	0.13	0.00	0	7,100.00
\$ / R	13.25	Call	Foreign Exchange Future	1,107.35870	1.10736	1,118.13220	1.11813	1,107.359	1,107.359	18.56	0.87	0.00	0	16,141.00
\$ / R	13.35	Put	Foreign Exchange Future	86.65710	0.08666		89.93920	0.08994	86.657	18.66	0.16	0.00	0	52,000.00
\$ / R	13.40	Put	Foreign Exchange Future	96.53180	0.09653		100.02080	0.10002	96.532	18.71	0.17	0.00	0	114,600.00
\$ / R	13.50	Call	Foreign Exchange Future	906.88720	0.90689	918.67670	0.91868	906.887	906.887	18.81	0.80	0.00	0	11,016.00
\$ / R	13.60	Call	Foreign Exchange Future	832.43410	0.83243	844.60380	0.84460	832.434	832.434	18.92	0.77	0.00	0	4,000.00
\$ / R	13.76	Put	Foreign Exchange Future	194.77250	0.19477		199.34150	0.19934	194.773	19.20	0.29	0.00	0	3,000.00
\$ / R	13.76	Call	Foreign Exchange Future	722.97250	0.72297	735.44150	0.73544	722.973	722.973	19.20	0.71	0.00	0	3,750.00
\$ / R	13.80	Put	Foreign Exchange Future	208.96660	0.20897		213.58280	0.21358	208.967	19.27	0.30	2,390,366.00	550	550.00
\$ / R	13.93	Call	Foreign Exchange Future	617.67240	0.61767	630.26970	0.63027	617.672	617.672	19.50	0.65	0.00	0	7,100.00
\$ / R	14.00	Call	Foreign Exchange Future	577.65050	0.57765	590.24080	0.59024	577.651	577.651	19.62	0.62	0.00	0	19,000.00
\$ / R	14.00	Put	Foreign Exchange Future	289.45050	0.28945	294.14080	0.29414	289.450	289.450	19.62	0.38	0.00	0	33,000.00
\$ / R	14.27	Put	Foreign Exchange Future	423.05580	0.42306	427.39620	0.42740	423.056	423.056	20.10	0.48	545,869,125.60	80,000	40,000.00
\$ / R	14.40	Call	Foreign Exchange Future	386.94420	0.38694	398.84170	0.39884	386.944	386.944	20.40	0.48	0.00	0	2,000.00
\$ / R	14.50	Call	Foreign Exchange Future	349.57300	0.34957	361.14550	0.36115	349.573	349.573	20.65	0.44	0.00	0	7,000.00
\$ / R	14.50	Put	Foreign Exchange Future	561.37300	0.56137	565.04550	0.56505	561.373	561.373	20.65	0.56	0.00	0	2,055.00
\$ / R	14.63	Call	Foreign Exchange Future	305.89530	0.30590	316.98420	0.31698	305.895	305.895	20.98	0.40	0.00	0	10,000.00
\$ / R	14.90	Call	Foreign Exchange Future	230.97810	0.23098	240.90510	0.24091	230.978	230.978	21.65	0.32	0.00	0	1,500.00
\$ / R	15.00	Call	Foreign Exchange Future	207.99010	0.20799	217.45670	0.21746	207.990	207.990	21.90	0.29	0.00	0	5,580.00

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 18/12/2017	Foreign Exchange Future	15.11	Call	184.95440	0.18495	194.04260	0.19404	184.954	22.16	0.27	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	182.98620	0.18299	192.03990	0.19204	182.986	22.18	0.26	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	121.81250	0.12181	129.48550	0.12949	121.813	23.06	0.19	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	109.46660	0.10947	116.77430	0.11677	109.467	23.29	0.17	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	69.61860	0.06962	75.75040	0.07575	69.619	24.02	0.11	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	18.37480	0.01837	21.70380	0.02170	18.375	25.76	0.03	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	16.64810	0.01665	19.54160	0.01954	16.648	26.06	0.03	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	8.95610	0.00896	9.62160	0.00962	8.956	28.49	0.02	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.29780	14.29780	14.30570	14.30570		20.46	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	133.86320	0.13386	137.91260	0.13791	133.863	19.20	0.21	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	11.31060	0.01131	12.16260	0.01216	11.311	28.09	0.02	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.30980	14.30980	14.31780	14.31780		20.43	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			14.32410	14.32410	14.33230	14.33230		20.01	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			14.32880	14.32880	14.33710	14.33710		20.02	0.00	0.00	0	241.00
\$ / R	On 09/01/2018	Any day expiry			14.34060	14.34060	14.34910	14.34910		19.74	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	93.49970	0.09350	96.89150	0.09689	93.500	18.31	0.15	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	354.55620	0.35456	366.75720	0.36676	354.556	20.61	0.40	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	319.39700	0.31940	331.18000	0.33118	319.397	20.87	0.36	0.00	0	1,000.00
\$ / R	On 12/01/2018	Any day expiry			14.34770	14.34770	14.35630	14.35630		19.64	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry			14.36190	14.36190	14.37070	14.37070		19.36	0.00	0.00	0	241.00
\$ / R	On 25/01/2018	Any day expiry			14.37850	14.37850	14.38750	14.38750		19.19	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.39270	14.39270	14.40180	14.40180		19.03	0.00	949,608.00	66	1,546.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	121.28210	0.12128	125.64050	0.12564	121.282	17.60	0.17	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	125.43540	0.12544	129.85840	0.12986	125.435	17.61	0.17	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	131.85460	0.13185	136.37390	0.13637	131.855	17.63	0.18	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	154.94530	0.15495	159.76740	0.15977	154.945	17.70	0.20	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.39500	14.39500	14.40420	14.40420		19.02	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	42.84510	0.04285	45.25730	0.04526	42.845	18.30	0.07	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	84.45230	0.08445	88.08030	0.08808	84.452	17.43	0.13	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	103.06250	0.10306	107.06270	0.10706	103.063	17.51	0.15	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	299.00810	0.29901	310.93820	0.31094	299.008	20.61	0.32	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	237.66610	0.23767	248.73740	0.24874	237.666	21.20	0.26	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	193.72660	0.19373	203.97030	0.20397	193.727	21.73	0.22	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	180.84670	0.18085	190.80790	0.19081	180.847	21.89	0.21	0.00	0	773.00
\$ / R	On 13/02/2018	Any day expiry			14.42300	14.42300	14.43300	14.43300		18.80	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.42770	14.42770	14.43780	14.43780		18.87	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.50230	14.50230	14.51450	14.51450		18.54	0.00	260,548,321.80	17,966	173,893.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	27.68890	0.02769	29.00720	0.02901	27.689	17.91	0.04	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	47.72370	0.04772	49.56970	0.04957	47.724	17.56	0.07	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	50.57280	0.05057	52.48210	0.05248	50.573	17.52	0.07	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	58.33740	0.05834	60.40550	0.06041	58.337	17.42	0.08	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	64.35510	0.06436	66.53740	0.06654	64.355	17.35	0.09	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	105.54160	0.10554	108.31010	0.10831	105.542	16.99	0.13	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	113.92390	0.11392	116.78290	0.11678	113.924	16.93	0.14	0.00	0	94,964.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	156.49050	0.15649	159.61200	0.15961	156.490	17.01	0.18	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	163.36700	0.16337	166.51510	0.16652	163.367	17.04	0.18	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	195.59710	0.19560	198.82700	0.19883	195.597	17.14	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	200.91420	0.20091	204.15080	0.20415	200.914	17.16	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	228.96560	0.22897	232.22460	0.23222	228.966	17.23	0.24	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	1,231.26560	1.23127	1,246.72460	1.24672	1,231.266	17.23	0.76	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	259.50810	0.25951	262.75610	0.26276	259.508	17.31	0.26	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	306.55940	0.30656	309.73000	0.30973	306.559	17.42	0.29	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	1,055.99200	1.05599	1,071.34760	1.07135	1,055.992	17.44	0.70	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	373.23380	0.37323	376.17900	0.37618	373.234	17.64	0.33	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	914.79060	0.91479	929.75990	0.92976	914.791	17.77	0.65	14,445,802.44	1,534	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	435.25650	0.43526	437.91740	0.43792	435.257	17.85	0.37	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	497.59460	0.49759	499.93140	0.49993	497.595	18.05	0.40	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	693.44230	0.69344	707.15370	0.70715	693.442	18.46	0.54	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	663.96090	0.66396	665.33560	0.66534	663.961	18.52	0.47	1,098,921,600.00	160,000	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	669.72780	0.66973	671.06420	0.67106	669.728	18.54	0.48	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	575.24490	0.57524	587.86390	0.58786	575.245	18.96	0.47	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	537.05850	0.53706	549.24790	0.54925	537.058	19.15	0.44	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	523.80240	0.52380	535.83290	0.53583	523.802	19.21	0.43	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	520.53840	0.52054	532.52900	0.53253	520.538	19.23	0.43	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	507.68350	0.50768	519.51390	0.51951	507.683	19.30	0.42	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	492.06320	0.49206	503.69200	0.50369	492.063	19.38	0.41	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	459.37620	0.45938	470.55810	0.47056	459.376	19.57	0.39	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	418.36370	0.41836	428.94740	0.42895	418.364	19.82	0.36	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	370.01390	0.37001	380.05100	0.38005	370.014	20.18	0.33	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	361.07850	0.36108	371.00720	0.37101	361.078	20.25	0.32	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	310.28400	0.31028	319.53250	0.31953	310.284	20.69	0.28	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	266.71530	0.26672	275.28930	0.27529	266.715	21.12	0.25	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	241.07450	0.24107	249.19880	0.24920	241.075	21.34	0.23	0.00	0	225,000.00
\$ / R	On 24/04/2018	Any day expiry			14.58630	14.58630	14.60080	14.60080		18.36	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.58870	14.58870	14.60320	14.60320		18.35	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,008.30440	1.00830	1,005.30930	1.00531	1,008.304	18.97	0.56	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	385.37180	0.38537	393.61830	0.39362	385.372	20.27	0.31	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.62590	14.62590	14.64110	14.64110		18.29	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.63510	14.63510	14.65050	14.65050		18.25	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.71400	14.71400	14.73060	14.73060		18.10	0.00	12,006,624.00	816	109,542.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	12.41660	0.01242	14.23960	0.01424	12.417	17.53	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	16.51320	0.01651	18.64400	0.01864	16.513	15.88	0.02	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	32.44270	0.03244	33.23500	0.03324	32.443	15.30	0.04	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	67.64640	0.06765	68.64830	0.06865	67.646	15.70	0.08	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	116.92630	0.11693	117.95480	0.11795	116.926	16.04	0.12	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	156.54180	0.15654	157.48000	0.15748	156.542	16.25	0.15	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	165.02300	0.16502	165.93490	0.16593	165.023	16.29	0.16	0.00	0	12,658.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	176.05950	0.17606	176.93300	0.17693	176.060	16.34	0.16	0.00	0	1,250.00

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	13.17	Put	204.57240	0.20457	205.32720	0.20533	204.572	16.46	0.18	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	217.31110	0.21731	218.00870	0.21801	217.311	16.50	0.19	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	238.37840	0.23838	239.36130	0.23936	238.378	16.57	0.20	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	283.95080	0.28395	284.76680	0.28477	283.951	16.69	0.23	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	290.01840	0.29002	290.80900	0.29081	290.018	16.71	0.24	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	341.57440	0.34157	342.14320	0.34214	341.574	16.83	0.26	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	362.30530	0.36231	362.77330	0.36277	362.305	16.87	0.28	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	409.85400	0.40985	0.00000	0.00000	409.854	16.97	0.30	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	478.85360	0.47885	477.37350	0.47737	478.854	17.13	0.33	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	524.35170	0.52435	522.57200	0.52257	524.352	17.27	0.35	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	852.45280	0.85245	865.34880	0.86535	852.453	18.11	0.53	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	812.67140	0.81267	825.23280	0.82523	812.671	18.25	0.51	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	704.15000	0.70415	715.61760	0.71562	704.150	18.66	0.46	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	694.14450	0.69414	705.50420	0.70550	694.144	18.71	0.45	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	604.76430	0.60476	615.07660	0.61508	604.764	19.10	0.41	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	577.18940	0.57719	586.92680	0.58693	577.189	19.25	0.39	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	433.03120	0.43303	440.74500	0.44075	433.031	20.18	0.31	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	390.36830	0.39037	398.42380	0.39842	390.368	20.44	0.28	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	384.91200	0.38491	0.00000	0.00000	384.912	20.47	0.28	2,484,591.88	600	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	370.77680	0.37078	378.47910	0.37848	370.777	20.57	0.27	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	365.62520	0.36563	373.23510	0.37324	365.625	20.60	0.27	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	258.53730	0.25854	264.02630	0.26403	258.537	21.50	0.20	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	247.32850	0.24733	252.57620	0.25258	247.328	21.62	0.19	0.00	0	7,028.00
\$ / R	On 02/07/2018	Any day expiry			14.74650	14.74650	14.76360	14.76360		18.09	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.78820	14.78820	14.80600	14.80600		18.08	0.00	0.00	0	1,800.00
\$ / R	On 25/07/2018	Any day expiry			14.79980	14.79980	14.81780	14.81780		18.05	0.00	0.00	0	70.00
\$ / R	On 13/08/2018	Any day expiry			14.84360	14.84360	14.86320	14.86320		18.01	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.92390	14.92390	14.94750	14.94750		17.94	0.00	0.00	0	2,757.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	16.66070	0.01666	21.71090	0.02171	16.661	16.18	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	102.16730	0.10217	105.81210	0.10581	102.167	14.65	0.10	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	109.56420	0.10956	113.00850	0.11301	109.564	14.74	0.10	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	151.82760	0.15183	153.90150	0.15390	151.828	15.19	0.13	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,670.00370	1.67000	1,690.95000	1.69095	1,670.004	16.61	0.74	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	424.23010	0.42423	421.39440	0.42139	424.230	16.67	0.27	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	669.97850	0.66998	680.72700	0.68073	669.979	19.22	0.39	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	652.51000	0.65251	663.02080	0.66302	652.510	19.31	0.38	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	628.46700	0.62847	638.63950	0.63864	628.467	19.44	0.37	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	451.63840	0.45164	459.46050	0.45946	451.638	20.43	0.28	10,433,355.00	2,500	2,500.00
\$ / R	On 25/10/2018	Any day expiry			15.01110	15.01110	15.03890	15.03890		17.92	0.00	0.00	0	70.00
\$ / R	On 13/11/2018	Any day expiry			15.05790	15.05790	15.08670	15.08670		18.00	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.13670	15.13670	15.16600	15.16600		18.18	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			15.29180	15.29180	15.32200	15.32200		18.41	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.37570	15.37570	15.40640	15.40640		18.51	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.59940	15.59940	15.63150	15.63150		18.70	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 12/06/2020		Foreign Exchange Future	16.59390	16.59390		16.64100	16.64100		19.76	0.00	0.00	0	0.00
\$ / R	On 28/07/2020		Any day expiry	16.72500	16.72500		16.77460	16.77460		19.90	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020		Foreign Exchange Future	16.86170	16.86170		16.91400	16.91400		19.98	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017		Foreign Exchange Future	14.28820	14.28820		14.29610	14.29610		20.15	0.00	314,340.40	22	722.00
\$ / R MAXI	On 19/03/2018		Foreign Exchange Future	14.50230	14.50230		14.51450	14.51450		18.54	0.00	72,511.50	5	26.00
\$ / R MAXI	On 18/06/2018		Foreign Exchange Future	14.71400	14.71400		14.73060	14.73060		18.10	0.00	0.00	0	9.00
\$ / R MAXI	On 17/09/2018		Foreign Exchange Future	14.92390	14.92390		14.94750	14.94750		17.94	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019		Foreign Exchange Future	15.59940	15.59940		15.63150	15.63150		18.70	0.00	0.00	0	0.00
£ / R	On 31/10/2017		Any day expiry	18.59440	18.59440		18.68200	18.68200		19.99	0.00	0.00	0	43.00
£ / R	On 18/12/2017		Foreign Exchange Future	18.76990	18.76990		18.86050	18.86050		19.04	0.00	20,083,793.00	1,070	198,931.00
£ / R	On 18/12/2017	18.20	Call	850.85540	0.85086		923.42870	0.92343	850.855	18.57	0.68	0.00	0	400.00
£ / R	On 18/12/2017	19.80	Call	219.89020	0.21989		251.02160	0.25102	219.890	20.65	0.26	0.00	0	800.00
£ / R	On 19/03/2018		Foreign Exchange Future	19.10630	19.10630		19.20530	19.20530		18.79	0.00	573,189.00	30	1,691.00
£ / R	On 19/03/2018	17.00	Put	163.22350	0.16322		159.06190	0.15906	163.224	18.22	0.14	0.00	0	500.00
£ / R	On 19/03/2018	20.14	Call	535.59980	0.53560		577.96700	0.57797	535.600	19.73	0.36	0.00	0	500.00
£ / R	On 18/06/2018		Foreign Exchange Future	19.44240	19.44240		19.54700	19.54700		18.56	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018		Foreign Exchange Future	19.77540	19.77540		19.89080	19.89080		18.56	0.00	4,311,037.20	218	3,565.00
£ / R	On 14/06/2019		Foreign Exchange Future	20.55470	20.55470		20.68380	20.68380		18.13	0.00	0.00	0	0.00
¥ / R	On 18/12/2017		Foreign Exchange Future	0.12584	0.12584		0.12576	0.12576		24.01	0.00	0.00	0	225.00
¥ / R	On 19/03/2018		Foreign Exchange Future	0.12838	0.12838		0.12835	0.12835		23.23	0.00	0.00	0	0.00
¥ / R	On 18/06/2018		Foreign Exchange Future	0.13096	0.13096		0.13096	0.13096		22.57	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.14616	0.14616		0.14637	0.14637		21.34	0.00	0.00	0	0.00
€ / R	On 27/10/2017		Any day expiry	16.44110	16.44110		16.60600	16.60600		14.37	0.00	13,152,880.00	800	0.00
€ / R	On 15/11/2017		Any day expiry	16.48330	16.48330		16.65310	16.65310		17.44	0.00	0.00	0	21.00
€ / R	On 28/11/2017		Any day expiry	16.53170	16.53170		16.70180	16.70180		17.09	0.00	0.00	0	800.00
€ / R	On 18/12/2017		Foreign Exchange Future	16.60620	16.60620		16.77710	16.77710		18.76	0.00	42,129,929.40	2,537	95,140.00
€ / R	On 18/12/2017	14.00	Put	7.43480	0.00743		8.29640	0.00830	7.435	21.30	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	16.39	Call	575.03420	0.57503		688.95560	0.68896	575.034	18.47	0.59	0.00	0	18,000.00
€ / R	On 27/12/2017		Any day expiry	16.63960	16.63960		16.81100	16.81100		19.12	0.00	0.00	0	800.00
€ / R	On 31/01/2018		Any day expiry	16.77570	16.77570		16.94970	16.94970		18.00	0.00	0.00	0	0.00
€ / R	On 31/01/2018	15.80	Put	205.42520	0.20543		182.69160	0.18269	205.425	16.94	0.23	0.00	0	193,000.00
€ / R	On 19/03/2018		Foreign Exchange Future	16.94750	16.94750		17.12950	17.12950		17.58	0.00	0.00	0	14,017.00
€ / R	On 19/03/2018	15.05	Put	102.94770	0.10295		96.33040	0.09633	102.948	16.53	0.12	0.00	0	5,648.00
€ / R	On 19/03/2018	15.10	Put	108.49430	0.10849		101.54080	0.10154	108.494	16.46	0.12	0.00	0	19,510.00
€ / R	On 19/03/2018	16.50	Call	959.28200	0.95928		1,081.02950	1.08103	959.282	17.09	0.62	0.00	0	643.00
€ / R	On 19/03/2018	17.00	Call	721.38270	0.72138		822.15430	0.82215	721.383	17.64	0.51	0.00	0	620.00
€ / R	On 18/06/2018		Foreign Exchange Future	17.29730	17.29730		17.48460	17.48460		17.22	0.00	0.00	0	226.00
€ / R	On 18/06/2018	13.75	Put	29.36430	0.02936		29.77750	0.02978	29.364	16.06	0.03	0.00	0	54,617.00
€ / R	On 18/06/2018	15.25	Put	176.90120	0.17690		157.73140	0.15773	176.901	15.94	0.15	0.00	0	54,617.00
€ / R	On 18/06/2018	20.55	Call	237.48670	0.23749		271.65110	0.27165	237.487	20.61	0.17	0.00	0	54,617.00

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 17/09/2018	Foreign Exchange Future	17.64930	17.64930	17.84880	17.84880				17.09	0.00	5,012,401.20	284	4,679.00
€ / R	On 14/06/2019	Foreign Exchange Future	18.82810	18.82810	19.05140	19.05140				17.64	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap	97.86113	97.86113	98.75092	98.75092					0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	94.96925	94.96925	95.89651	95.89651					0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	93.79016	93.79016	94.74618	94.74618					0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	95.96211	95.96211	96.93123	96.93123					0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	99.72938	99.72938	100.69791	100.69791					0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	98.39365	98.39365	99.38350	99.38350					0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	100.48633	100.48633	101.47977	101.47977					0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	104.19130	104.19130	105.17643	105.17643					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.75953	99.75953	99.75953	99.75953					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.71227	99.71227	99.71315	99.71315					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.90734	99.90734	99.91490	99.91490					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.15062	100.15062	100.16790	100.16790					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79702	99.79702	99.79703	99.79703					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.99553	98.99553	98.99685	98.99685					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59795	98.59795	98.60405	98.60405					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.61951	98.61951	98.63746	98.63746					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.14000	99.14000	99.18000	99.18000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.64454	99.64454	99.70514	99.70514					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.16626	100.16626	100.25129	100.25129					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.71756	100.71756	100.84470	100.84470					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.38275	97.38275	97.68789	97.68789					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.70436	96.70436	97.05069	97.05069					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.00062	96.00062	96.38870	96.38870					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.27191	96.27191	96.70011	96.70011					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.54340	98.54340	98.99784	98.99784					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.77323	98.77323	99.24933	99.24933					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.05430	100.05430	100.55007	100.55007					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.32786	102.32786	102.83825	102.83825					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	548.12500	548.12500	545.59400	545.59400					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	558.18100	558.18100	555.60500	555.60500					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	568.52400	568.52400	565.90000	565.90000					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	623.05900	623.05900	618.02500	618.02500					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	634.48900	634.48900	629.36500	629.36500					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	646.24600	646.24600	641.02700	641.02700					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	560.48400	560.48400	554.79700	554.79700					0.00	0.00	0	491.00

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 01/02/2018	Index Future		570.76600	570.76600		564.97800	564.97800			0.00	0.00	0	356.00
ALBI	On 03/05/2018	Index Future		581.34200	581.34200		575.44700	575.44700			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.93430	10.93430		10.96950	10.96950		17.05	0.00	5,204,726.80	476	10,105.00
AU\$ / R	On 27/12/2017	Any day expiry		10.94990	10.94990		10.98530	10.98530		17.06	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		11.09090	11.09090		11.12960	11.12960		16.71	0.00	0.00	0	500.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		11.24690	11.24690		11.28950	11.28950		15.96	0.00	0.00	0	1,550.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		11.40140	11.40140		11.45050	11.45050		15.45	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.89670	11.89670		11.95380	11.95380		15.20	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		11.09180	11.09180		11.14800	11.14800		14.83	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		11.26770	11.26770		11.32750	11.32750		15.88	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		11.44040	11.44040		11.50290	11.50290		16.37	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.34200	14.34200		14.40020	14.40020		17.60	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.65240	14.65240		14.71820	14.71820		16.60	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		14.97110	14.97110		15.03940	15.03940		16.72	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		16.67400	16.67400		16.76830	16.76830		17.52	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.14250	2.14250		2.14490	2.14490		18.64	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.16110	2.16110		2.16450	2.16450		18.11	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.18010	2.18010		2.18410	2.18410		17.71	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.26210	2.26210		2.26700	2.26700		17.68	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.24350	2.24350		2.26690	2.26690		18.83	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.29110	2.29110		2.31530	2.31530		18.46	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.33940	2.33940		2.36480	2.36480		17.74	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.67800	2.67800		2.71250	2.71250		18.58	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
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		11.15781	74.15698		11.30951	73.28070			0.00	0.00	0	6,011.00

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
ES33	On 01/02/2018	Bond Future		11.27769	75.51746		11.43492	74.62536			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		11.39629	73.12535		11.55924	72.21676			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		11.38252	76.65960		11.53417	75.68265			0.00	0.00	0	2,202.00
ES42	On 01/02/2018	Bond Future		11.49790	78.06597		11.65507	77.07136			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.61759	75.25123		11.78072	74.23822			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		558.93700	558.93700		553.33900	553.33900			0.00	0.00	0	184.00
GOVI	On 01/02/2018	GOVI		569.19100	569.19100		563.49300	563.49300			0.00	694,413,020.00	122	645.00
GOVI	On 03/05/2018	GOVI		579.73800	579.73800		573.93400	573.93400			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.83260	1.83260		1.83390	1.83390		19.12	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.86340	1.86340		1.86560	1.86560		18.34	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.89390	1.89390		1.89630	1.89630		18.08	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.10960	2.10960		2.11520	2.11520		18.98	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		128.95412	128.95412		129.82021	129.82021			0.00	0.00	0	949.00
I2025	On 01/02/2018	Bond Future		130.01722	130.01722		130.90002	130.90002			0.00	0.00	0	449.00
I2025	On 03/05/2018	Bond Future		132.47131	132.47131		133.37044	133.37044			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		98.74359	98.74359		99.14768	99.14768			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		100.58472	100.58472		100.99684	100.99684			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		101.46522	101.46522		101.88472	101.88472			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		103.21426	103.21426		104.78065	104.78065			0.00	0.00	0	5,179.00
I2033	On 01/02/2018	Bond Future		105.13868	105.13868		106.73483	106.73483			0.00	11,565,254.80	110	491.00
I2033	On 03/05/2018	Bond Future		106.03442	106.03442		107.66058	107.66058			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		126.15407	126.15407		127.16791	127.16791			0.00	0.00	0	11,730.00
I2038	On 01/02/2018	Bond Future		126.99719	126.99719		128.03047	128.03047			0.00	3,809,915.70	30	6,942.00
I2038	On 03/05/2018	Bond Future		129.39427	129.39427		130.44666	130.44666			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		122.47309	122.47309		122.47702	122.47702			0.00	751,249,934.06	6,134	20,032.00
I2046	On 01/02/2018	Bond Future		124.75657	124.75657		124.76127	124.76127			0.00	765,256,800.38	6,134	9,987.00
I2046	On 03/05/2018	Bond Future		125.51151	125.51151		125.51599	125.51599			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

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 02/11/2017	Bond Future		129.14146	129.14146		130.72229	130.72229			0.00	345,453,405.50	2,675	22,106.00
I2050	On 01/02/2018	Bond Future		129.87044	129.87044		131.48125	131.48125			0.00	349,351,483.60	2,690	8,760.00
I2050	On 03/05/2018	Bond Future		132.32191	132.32191		133.96250	133.96250			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		248.08600	248.08600		249.16300	249.16300			0.00	1,032,037,760.00	416	702.00
IGOV	On 01/02/2018	Index Future		252.71200	252.71200		253.81000	253.81000			0.00	1,046,227,680.00	414	823.00
IGOV	On 03/05/2018	Index Future		257.48200	257.48200		258.60000	258.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.00000	93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.86000	93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.79000	93.21000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.75000	93.25000		6.75000	93.25000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.70000	93.30000		6.70000	93.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.69000	93.31000		6.69000	93.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.73000	93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.80000	93.20000		6.80000	93.20000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.13670	0.13670		0.13650	0.13650			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.13650	0.13650		0.13530	0.13530			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.13630	0.13630		0.13540	0.13540			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12400	0.12400		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.75110	1.75110		1.76240	1.76240		16.61	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.78210	1.78210		1.79390	1.79390		16.47	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.81310	1.81310		1.82580	1.82580		15.75	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.94590	1.94590		1.89580	1.89580		15.94	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.79390	9.79390		9.77150	9.77150		18.10	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.92810	9.92810		9.90760	9.90760		17.68	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		10.06150	10.06150		10.04390	10.04390		16.78	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		11.13310	11.13310		11.12820	11.12820		16.66	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.34900	1.34900		1.35180	1.35180			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.36440	1.36440		1.36760	1.36760			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.38090	1.38090		1.38460	1.38460			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.49300	1.49300		1.49890	1.49890			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.31370	1.31370		1.31930	1.31930			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.31750	1.31750		1.32320	1.32320			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 18/06/2018	Foreign Exchange Future			1.32140		1.32140		1.32700	1.32700			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.16220		1.16220		1.17350	1.17350			0.00	1,162.20	1	126.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.16860		1.16860		1.18020	1.18020			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.17560		1.17560		1.18700	1.18700			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			9.13486		112.29328		9.27614	111.38900		7.74	0.00	1,353,358,610.56	12,052	97,752.00
R186	On 02/11/2017	Bond Future	8.60	Put	3,517.01000		3.51701	4,421.09000	4.42109	3,517.010		7.59	1.00	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	1,011.93000		1.01193	1,814.16000	1.81416	1,011.930		7.74	0.78	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			9.20757		109.05360	9.35499	108.13325			7.52	0.00	287,356,236.00	2,635	72,986.00
R186	On 01/02/2018	Bond Future	7.75	Call	14.76000		0.01476	7.64000	0.00764	14.760		7.14	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	309.65000		0.30965	200.22000	0.20022	309.650		7.43	0.15	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,554.78000		3.55478	4,278.14000	4.27814	3,554.780		7.52	0.75	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,466.15000		2.46615	3,073.51000	3.07351	2,466.150		7.67	0.61	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,619.60000		1.61960	2,097.54000	2.09754	1,619.600		7.81	0.47	0.00	0	820.00
R186	On 03/05/2018	Bond Future			9.28277		111.07411	9.43683	110.13671			7.46	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			299.60055		299.60055	300.54490	300.54490				0.00	0.00	0	851.00
R197	On 01/02/2018	Bond Future			298.19717		298.19717	299.16065	299.16065				0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			303.82581		303.82581	304.80639	304.80639				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			240.55798		240.55798	240.56662	240.56662			4.24	0.00	1,173,201,268.46	4,877	20,234.00
R202	On 01/02/2018	Bond Future			241.33077		241.33077	241.34060	241.34060			4.47	0.00	1,176,970,165.29	4,877	9,305.00
R202	On 03/05/2018	Bond Future			245.88615		245.88615	245.89536	245.89536			4.40	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			8.40426		98.67945	8.52551	98.17842			4.38	0.00	4,045,857.45	41	44,263.00
R2023	On 01/02/2018	Bond Future			8.46781		100.48980	8.59643	99.98002			4.61	0.00	0.00	0	27,259.00
R2023	On 03/05/2018	Bond Future			8.52611		98.42215	8.66280	97.90294			4.54	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
R2030	On 02/11/2017	Bond Future			9.64486		90.46316	9.79106	89.51789				0.00	41,522,590.44	459	39,499.00
R2030	On 01/02/2018	Bond Future			9.71851		88.11790	9.86995	87.15568				0.00	40,357,998.20	458	21,726.00
R2030	On 03/05/2018	Bond Future			9.79686		89.75042	9.95384	88.77034				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			9.85011		88.67015	10.00636	87.59648			11.28	0.00	0.00	0	34,877.00
R2032	On 01/02/2018	Bond Future			9.92751		90.29685	10.08910	89.20386			10.79	0.00	0.00	0	24,844.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 01/02/2018	Bond Future	9.20	Call	398.55000		0.39855		257.23000	0.25723	398.550	10.53	0.16	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	524.88000		0.52488		346.94000	0.34694	524.880	10.57	0.20	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	678.65000		0.67865		458.99000	0.45899	678.650	10.62	0.24	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	766.62000		0.76662		524.29000	0.52429	766.620	10.65	0.26	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.00546		87.81298		10.17269	86.69978		11.29	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			10.00027		92.46698		10.15654	91.29399			0.00	190,019,643.90	2,055	25,289.00
R2035	On 01/02/2018	Bond Future			10.08021		94.16339		10.24177	92.96923			0.00	643,230,117.09	6,831	37,688.00
R2035	On 03/05/2018	Bond Future			10.15628		91.40809		10.32323	90.19179			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			10.06991		89.02733		10.22610	87.86067		13.36	0.00	0.00	0	52,748.00
R2037	On 01/02/2018	Bond Future			10.14431		86.40546		10.30558	85.21770		12.82	0.00	0.00	0	33,720.00
R2037	On 03/05/2018	Bond Future			10.22227		88.00623		10.38884	86.79645		12.79	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			7.37016		103.69052		7.49744	103.55528		0.32	0.00	0.00	0	42,486.00
R204	On 01/02/2018	Bond Future			7.35372		101.55489		7.51846	101.41760		0.69	0.00	0.00	0	18,672.00
R204	On 03/05/2018	Bond Future			7.30133		103.43650		7.53446	103.29669		0.51	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			10.16495		92.19751		10.31615	90.99830		14.04	0.00	0.00	0	16,838.00
R2040	On 01/02/2018	Bond Future			10.24010		89.38342		10.39619	88.16268		13.45	0.00	0.00	0	4,821.00
R2040	On 03/05/2018	Bond Future			10.31865		91.03935		10.47986	89.79595		13.43	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			10.18480		89.27958		10.33596	88.07359		14.73	0.00	0.00	0	21,907.00
R2044	On 01/02/2018	Bond Future			10.25754		86.53716		10.41353	85.30940		14.10	0.00	0.00	0	13,571.00
R2044	On 03/05/2018	Bond Future			10.33344		88.14032		10.49446	86.88987		14.08	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			10.13484		88.63668		10.28601	87.39902		14.57	0.00	0.00	0	50,118.00
R2048	On 01/02/2018	Bond Future			10.20825		90.26277		10.36429	89.00274		13.94	0.00	200,744,400.48	2,224	91,330.00
R2048	On 03/05/2018	Bond Future			10.27786		87.49852		10.43882	86.21520		14.61	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			7.79819		101.16614		7.93500	100.89786		1.30	0.00	0.00	0	31,167.00
R207	On 01/02/2018	Bond Future			7.84546		99.38101		8.00109	99.10824		1.58	0.00	0.00	0	13,157.00
R207	On 03/05/2018	Bond Future			7.91021		101.22227		8.09059	100.94447		1.42	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207/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			8.05395		96.88607		8.18542	96.51190		2.37	0.00	16,470,631.90	170	33,265.00
R208	On 01/02/2018	Bond Future			8.11167		98.66352		8.25474	98.28287		2.73	0.00	0.00	0	30,712.00
R208	On 03/05/2018	Bond Future			8.17070		97.09049		8.32754	96.70282		2.57	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			9.94955		69.68858		10.10066	68.73922		13.47	0.00	281,611,551.78	4,041	101,184.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.89	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.04	0.00	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	0.11000		0.00011		0.02000	0.00002	0.110	13.23	0.00	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	2,418.48000		2.41848		3,359.04000	3.35904	2,418.480	13.38	0.98	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,375.19000		1.37519		2,256.99000	2.25699	1,375.190	13.47	0.85	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	739.68000		0.73968		1,488.90000	1.48890	739.680	13.59	0.64	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	344.17000		0.34417		897.08000	0.89708	344.170	13.70	0.39	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	0.23000		0.00023		5.38000	0.00538	0.230	14.23	0.00	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			10.01838		70.96701		10.17405	70.00057		12.79	0.00	14,193,402.00	200	86,898.00
R209	On 01/02/2018	Bond Future	9.32	Call	416.85000		0.41685		278.04000	0.27804	416.850	12.55	0.17	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	428.45000		0.42845		286.42000	0.28642	428.450	12.56	0.18	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.59	Put	3,587.80000		3.58780		4,313.71000	4.31371	3,587.800	12.70	0.71	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,476.17000		2.47617		3,080.09000	3.08009	2,476.170	12.88	0.58	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,365.98000		2.36598		2,954.89000	2.95489	2,365.980	12.91	0.56	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,329.99000		2.32999		2,913.87000	2.91387	2,329.990	12.92	0.55	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,959.77000		1.95977		2,488.02000	2.48802	1,959.770	13.02	0.50	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,662.06000		1.66206		2,139.90000	2.13990	1,662.060	13.11	0.44	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			10.08724		69.13273		10.24770	68.14838		13.43	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	10.00	Put	2,992.20000		2.99220		3,532.10000	3.53210	2,992.200	13.65	0.51	0.00	0	5,000.00
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			184.10294		184.10294		184.77792	184.77792			0.00	0.00	0	1,480.00
R210	On 01/02/2018	Bond Future			187.53568		187.53568		188.22406	188.22406			0.00	0.00	0	699.00
R210	On 03/05/2018	Bond Future			188.65037		188.65037		189.35117	189.35117			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	150.40805		150.40805		150.59301	150.59301			0.00	0.00	0	2,517.00
R212	On 01/02/2018	Bond Future	151.16869		151.16869		151.35786	151.35786			0.00	12,093,495.20	80	1,746.00
R212	On 03/05/2018	Bond Future	154.02204		154.02204		154.21430	154.21430			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	9.73501		81.12720		9.88623	80.18079		11.07	0.00	0.00	0	50,507.00
R213	On 01/02/2018	Bond Future	9.81093		82.61547		9.96731	81.65209		10.59	0.00	0.00	0	20,001.00
R213	On 03/05/2018	Bond Future	9.88305		80.59698		10.04475	79.61565		11.07	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	10.07970		69.27574		10.23083	68.29764		14.25	0.00	0.00	0	34,088.00
R214	On 01/02/2018	Bond Future	10.15085		70.54665		10.30662	69.55090		13.50	0.00	0.00	0	13,642.00
R214	On 03/05/2018	Bond Future	10.21824		68.55799		10.37871	67.54378		14.20	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 18/12/2017	Foreign Exchange Future	25,050.56000		25,050.56000		25,185.17000	25,185.17000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	25,468.39000		25,468.39000		25,616.16000	25,616.16000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.45270		10.45270		10.48100	10.48100		17.36	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.62120		10.62120		10.65340	10.65340		16.92	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.78850		10.78850		10.82510	10.82510		16.29	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	12.03550		12.03550		12.09290	12.09290		16.73	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.70620		3.70620		3.69990	3.69990		14.48	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.66280		3.66280		3.65680	3.65680		14.26	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.61750		3.61750		3.61340	3.61340		14.82	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.64190		3.64190		3.63090	3.63090		16.17	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.40770		1.40770		1.40810	1.40810			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.39140		1.39140		1.39210	1.39210			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.37690		1.37690		1.37800	1.37800			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640		1.21640	1.21640			0.00	0.00	0	0.00
Total for Derivatives :												15,885,881,608.21	563,200	7 231 834.00
Grand Total:												15,885,881,608.21	563,200	7 231 834.00