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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/08/2017

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 11/08/2017	Any day expiry	13.22700	13.22700		13.26480	13.26480		28.66	0.00	0.00	0	70.00	
\$ / R	On 11/08/2017	Any day expiry	13.20	Call	153.24770	0.15325	137.39830	0.13740	153.248	29.16	0.54	0.00	0	20,000.00
\$ / R	On 15/08/2017	Any day expiry	13.23630		13.23630	13.27410	13.27410		22.13	0.00	0.00	0	0.00	
\$ / R	On 15/08/2017	Any day expiry	13.17	Put	130.28660	0.13029	83.70730	0.08371	130.287	22.11	0.43	0.00	0	1,000.00
\$ / R	On 15/08/2017	Any day expiry	13.36	Put	232.10330	0.23210	176.95990	0.17696	232.103	22.16	0.61	0.00	0	1,000.00
\$ / R	On 16/08/2017	Any day expiry			13.23870	13.23870	13.27640	13.27640		22.05	0.00	0.00	0	0.00
\$ / R	On 16/08/2017	Any day expiry	13.05	Put	92.34490	0.09234	55.29520	0.05530	92.345	21.94	0.32	0.00	0	25,000.00
\$ / R	On 16/08/2017	Any day expiry	13.29	Put	199.72130	0.19972	143.23450	0.14323	199.721	22.07	0.54	0.00	0	15,000.00
\$ / R	On 16/08/2017	Any day expiry	13.55	Call	61.82530	0.06183	46.87600	0.04688	61.825	22.15	0.24	0.00	0	23,076.00
\$ / R	On 17/08/2017	Any day expiry			13.24070	13.24070	13.27880	13.27880		21.99	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	243.88360	0.24388	183.83780	0.18384	243.884	22.10	0.59	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.26480	13.26480	13.30530	13.30530		18.85	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	383.70660	0.38371	330.69920	0.33070	383.707	19.42	0.64	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	1.02430	0.00102	0.95370	0.00095	1.024	35.73	0.00	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry			13.26680	13.26680	13.30750	13.30750		18.69	0.00	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry			13.26880	13.26880	13.30970	13.30970		18.53	0.00	26,519,000.00	2,000	8,325.00

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 07/09/2017	Any day expiry		13.28280	13.28280	13.19920	13.19920		17.57	0.00	0.00	0	0.00
\$ / R	12.45	Put	On 07/09/2017	Any day expiry	31.46500	0.03147	0.00000	0.00000	31.465	17.73	0.10	640,161.20	500	500.00
\$ / R		On 18/09/2017	Foreign Exchange Future		13.30600	13.30600	13.34920	13.34920		17.04	0.00	1,097,492,186.00	82,481	811,596.00
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	10.03220	0.01003	7.55360	0.00755	10.032	17.03	0.03	0.00	0	37,202.00
\$ / R	12.20	Put	On 18/09/2017	Foreign Exchange Future	19.57200	0.01957	14.28150	0.01428	19.572	16.89	0.06	0.00	0	1,000.00
\$ / R	12.25	Put	On 18/09/2017	Foreign Exchange Future	22.91230	0.02291	16.64720	0.01665	22.912	16.85	0.07	0.00	0	10,000.00
\$ / R	12.26	Put	On 18/09/2017	Foreign Exchange Future	23.63540	0.02364	17.16040	0.01716	23.635	16.84	0.07	0.00	0	5,250.00
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	47.68260	0.04768	34.51620	0.03452	47.683	16.67	0.13	49,884,727.50	30,000	96,225.00
\$ / R	12.54	Put	On 18/09/2017	Foreign Exchange Future	53.17140	0.05317	38.56140	0.03856	53.171	16.64	0.14	0.00	0	1,000.00
\$ / R	12.55	Put	On 18/09/2017	Foreign Exchange Future	54.62080	0.05462	39.63460	0.03963	54.621	16.64	0.14	0.00	0	4,920.00
\$ / R	12.60	Put	On 18/09/2017	Foreign Exchange Future	62.35160	0.06235	45.39550	0.04540	62.352	16.60	0.16	0.00	0	190.00
\$ / R	12.75	Call	On 18/09/2017	Foreign Exchange Future	648.75140	0.64875	668.32240	0.66832	648.751	16.64	0.79	0.00	0	3,500.00
\$ / R	12.75	Put	On 18/09/2017	Foreign Exchange Future	92.75140	0.09275	69.12240	0.06912	92.751	16.64	0.21	0.00	0	26,250.00
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	105.31650	0.10532	80.32210	0.08032	105.316	16.68	0.24	0.00	0	3,000.00
\$ / R	12.90	Call	On 18/09/2017	Foreign Exchange Future	539.98800	0.53999	555.65220	0.55565	539.988	16.75	0.72	0.00	0	400.00
\$ / R	12.96	Put	On 18/09/2017	Foreign Exchange Future	153.56310	0.15356	124.64680	0.12465	153.563	16.79	0.31	0.00	0	1,000.00
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	473.63320	0.47363	487.06300	0.48706	473.633	16.82	0.67	0.00	0	4,551.00
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	167.63320	0.16763	137.86300	0.13786	167.633	16.82	0.33	43,986,595.80	10,000	38,100.00
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	223.48430	0.22348	191.17210	0.19117	223.484	16.92	0.40	0.00	0	90.00
\$ / R	13.15	Put	On 18/09/2017	Foreign Exchange Future	227.87180	0.22787	195.40530	0.19541	227.872	16.93	0.41	0.00	0	500.00
\$ / R	13.20	Call	On 18/09/2017	Foreign Exchange Future	356.61070	0.35661	366.62370	0.36662	356.611	16.97	0.57	0.00	0	3,000.00
\$ / R	13.20	Put	On 18/09/2017	Foreign Exchange Future	250.61070	0.25061	217.42370	0.21742	250.611	16.97	0.43	0.00	0	5,920.00
\$ / R	13.25	Put	On 18/09/2017	Foreign Exchange Future	274.68610	0.27469	240.86250	0.24086	274.686	17.01	0.46	243,633,152.00	40,000	25,100.00
\$ / R	13.35	Put	On 18/09/2017	Foreign Exchange Future	328.35960	0.32836	291.95570	0.29196	328.360	17.17	0.51	0.00	0	2,600.00
\$ / R	13.40	Call	On 18/09/2017	Foreign Exchange Future	263.91630	0.26392	270.25800	0.27026	263.916	17.29	0.46	0.00	0	100.00
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	357.91630	0.35792	321.05800	0.32106	357.916	17.29	0.54	0.00	0	3,500.00
\$ / R	13.42	Call	On 18/09/2017	Foreign Exchange Future	256.08990	0.25609	262.27130	0.26227	256.090	17.34	0.45	0.00	0	1,000.00
\$ / R	13.45	Put	On 18/09/2017	Foreign Exchange Future	388.71580	0.38872	351.48330	0.35148	388.716	17.41	0.56	0.00	0	3,500.00
\$ / R	13.45	Call	On 18/09/2017	Foreign Exchange Future	244.71580	0.24472	250.68330	0.25068	244.716	17.41	0.44	0.00	0	4,375.00
\$ / R	13.48	Call	On 18/09/2017	Foreign Exchange Future	233.77520	0.23378	239.55300	0.23955	233.775	17.49	0.42	0.00	0	111.00
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	226.71640	0.22672	232.38180	0.23238	226.716	17.54	0.41	0.00	0	5,980.00
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future	509.18630	0.50919	471.13800	0.47114	509.186	17.86	0.65	0.00	0	186,712.00
\$ / R	13.65	Call	On 18/09/2017	Foreign Exchange Future	179.43250	0.17943	184.53450	0.18453	179.433	17.91	0.35	0.00	0	1,000.00
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future	597.00000	0.59700	558.73520	0.55874	597.000	18.16	0.69	0.00	0	20,000.00
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	604.56140	0.60456	566.28740	0.56629	604.561	18.18	0.70	0.00	0	960.00
\$ / R	13.80	Call	On 18/09/2017	Foreign Exchange Future	141.15890	0.14116	146.05200	0.14605	141.159	18.28	0.29	0.00	0	10,000.00
\$ / R	13.81	Call	On 18/09/2017	Foreign Exchange Future	138.89420	0.13889	143.78060	0.14378	138.894	18.31	0.28	0.00	0	4,920.00
\$ / R	13.90	Call	On 18/09/2017	Foreign Exchange Future	119.97410	0.11997	124.83450	0.12483	119.974	18.53	0.25	0.00	0	1,000.00
\$ / R	13.94	Call	On 18/09/2017	Foreign Exchange Future	112.36310	0.11236	117.22320	0.11722	112.363	18.63	0.24	0.00	0	1,250.00
\$ / R	14.00	Call	On 18/09/2017	Foreign Exchange Future	101.66400	0.10166	106.66360	0.10666	101.664	18.77	0.22	0.00	0	3,000.00
\$ / R	14.20	Call	On 18/09/2017	Foreign Exchange Future	72.46110	0.07246	77.02210	0.07702	72.461	19.22	0.16	0.00	0	90.00
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	984.02820	0.98403	945.35040	0.94535	984.028	19.27	0.84	0.00	0	110.00
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	1,072.99980	1.07300	1,034.13550	1.03414	1,073.000	19.50	0.86	0.00	0	110.00
\$ / R	14.33	Call	On 18/09/2017	Foreign Exchange Future	57.99470	0.05799	62.31110	0.06231	57.995	19.52	0.14	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,209.56470		1.20956		1,170.42780	1.17043	1,209.565	19.84	0.89	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	43.26440		0.04326		47.27310	0.04727	43.264	19.91	0.10	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	39.68290		0.03968		43.60050	0.04360	39.683	20.02	0.10	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	29.57100		0.02957		33.01770	0.03302	29.571	20.41	0.07	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	28.56440		0.02856		31.82130	0.03182	28.564	20.45	0.07	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	18.23870		0.01824		19.60170	0.01960	18.239	21.04	0.05	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	3.70720		0.00371		2.95660	0.00296	3.707	23.48	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	3.32110		0.00332		2.63340	0.00263	3.321	25.83	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	3.25460		0.00325		2.57820	0.00258	3.255	26.42	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	3.10770		0.00311		2.45680	0.00246	3.108	28.17	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	3.04570		0.00305		2.40590	0.00241	3.046	29.35	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	3.03850		0.00304		2.40010	0.00240	3.039	29.52	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.87870		0.00088		0.71820	0.00072	0.879	31.11	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.32540		13.32540		13.36880	13.36880		16.94	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	436.82880		0.43683		402.67910	0.40268	436.829	17.30	0.57	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	4.13550		0.00414		3.56260	0.00356	4.136	28.14	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.32760		13.32760		13.37100	13.37100		16.93	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.32980		13.32980		13.37320	13.37320		16.94	0.00	1,328,060.00	100	2,530.00
\$ / R	On 13/10/2017	Any day expiry			13.36000		13.36000		13.28880	13.28880		16.70	0.00	1,195,992.00	90	90.00
\$ / R	On 23/10/2017	Any day expiry			13.38150		13.38150		13.42320	13.42320		16.63	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.39010		13.39010		13.43120	13.43120		16.67	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	202.92710		0.20293		184.24890	0.18425	202.927	16.05	0.30	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	481.11320		0.48111		455.70290	0.45570	481.113	16.89	0.53	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	195.26210		0.19526		207.18360	0.20718	195.262	18.19	0.29	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	7.08730		0.00709		5.36650	0.00537	7.087	24.91	0.01	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.41810		13.41810		13.35650	13.35650		16.56	0.00	0.00	0	0.00
\$ / R	On 09/11/2017	Any day expiry	13.36	Call	474.63500		0.47464		0.00000	0.00000	474.635	16.51	0.54	35,882,237.25	5,000	5,000.00
\$ / R	On 13/11/2017	Any day expiry			13.42680		13.42680		13.46530	13.46530		16.63	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.45770		13.45770		13.49710	13.49710		16.68	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	520.97630		0.52098		498.66760	0.49867	520.976	16.78	0.49	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	8.40710		0.00841		11.93870	0.01194	8.407	22.31	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.46180		13.46180		13.50140	13.50140		16.70	0.00	2,910,078.50	217	2,708.00
\$ / R	On 15/12/2017	Any day expiry			13.49270		13.49270		13.53320	13.53320		16.83	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.49890		13.49890		13.53950	13.53950		16.79	0.00	69,829,809.70	5,173	121,696.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	41.69440		0.04169		37.83720	0.03784	41.694	16.12	0.07	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	59.82490		0.05982		54.55080	0.05455	59.825	15.60	0.10	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	83.16120		0.08316		74.03120	0.07403	83.161	15.34	0.13	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	118.09220		0.11809		107.04820	0.10705	118.092	15.47	0.17	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	140.21270		0.14021		128.14790	0.12815	140.213	15.55	0.19	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	178.61570		0.17862		165.03660	0.16504	178.616	15.65	0.23	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	298.05600		0.29806		280.77000	0.28077	298.056	16.02	0.33	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	340.81320		0.34081		322.38020	0.32238	340.813	16.18	0.36	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	349.75960		0.34976		331.10250	0.33110	349.760	16.21	0.37	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	377.38780		0.37739		358.06140	0.35806	377.388	16.30	0.38	0.00	0	16,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	391.64280	0.39164	371.98690	0.37199	391.643	16.35	0.39	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	659.99690	0.66000	680.51150	0.68051	659.997	16.41	0.59	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	461.96710	0.46197	440.83100	0.44083	461.967	16.56	0.44	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	488.57290	0.48857	466.93100	0.46693	488.573	16.64	0.45	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	542.97760	0.54298	560.94950	0.56095	542.978	16.79	0.52	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	430.41370	0.43041	445.27190	0.44527	430.414	17.36	0.44	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	869.42180	0.86942	842.28650	0.84229	869.422	17.75	0.61	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,251.38340	1.25138	1,221.47820	1.22148	1,251.383	18.71	0.72	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	226.72490	0.22672	236.86040	0.23686	226.725	18.97	0.26	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	170.56950	0.17057	179.74570	0.17975	170.570	19.63	0.20	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	156.34080	0.15634	165.08140	0.16508	156.341	19.80	0.19	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	155.11160	0.15511	163.81250	0.16381	155.112	19.81	0.19	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	115.22550	0.11523	122.59860	0.12260	115.225	20.40	0.14	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	78.79320	0.07879	84.76020	0.08476	78.793	21.16	0.10	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	32.70000	0.03270	41.12940	0.04113	32.700	22.54	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	30.06900	0.03007	38.62170	0.03862	30.069	22.67	0.04	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	13.88660	0.01389	20.26950	0.02027	13.887	23.03	0.02	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.50720	13.50720	13.54800	13.54800		16.83	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	549.46980	0.54947	526.62590	0.52663	549.470	16.83	0.48	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	18.04830	0.01805	24.25150	0.02425	18.048	23.41	0.03	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.51750	13.51750	13.55860	13.55860		16.78	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.52990	13.52990	13.57140	13.57140		16.83	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.54430	13.54430	13.58620	13.58620		16.84	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	409.40250	0.40940	388.33760	0.38834	409.403	16.31	0.38	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	252.22450	0.25222	262.02960	0.26203	252.225	19.06	0.26	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	232.63130	0.23263	241.97480	0.24197	232.631	19.28	0.25	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.58970	13.58970	13.63290	13.63290		16.92	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	454.20330	0.45420	431.74470	0.43174	454.203	16.39	0.39	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	464.03120	0.46403	441.38900	0.44139	464.031	16.42	0.40	1,027,401.84	191	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	478.98290	0.47898	456.06350	0.45606	478.983	16.47	0.40	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	530.61790	0.53062	506.81640	0.50682	530.618	16.62	0.43	991,666,206.72	168,000	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.59170	13.59170	13.63500	13.63500		16.92	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	407.82610	0.40783	386.27970	0.38628	407.826	16.25	0.36	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	185.87100	0.18587	193.86790	0.19387	185.871	20.07	0.19	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.61640	13.61640	13.66030	13.66030		16.91	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.62040	13.62040	13.66440	13.66440		16.92	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.68480	13.68480	13.72890	13.72890		17.04	0.00	160,385,856.00	11,720	94,754.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	109.26670	0.10927	98.73540	0.09874	109.267	15.48	0.13	34,267,920.00	20,000	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	185.96520	0.18597	170.64760	0.17065	185.965	15.53	0.19	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	212.00560	0.21201	195.63490	0.19563	212.006	15.61	0.21	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	378.10520	0.37811	356.76050	0.35676	378.105	16.00	0.32	64,958,246.70	15,000	88,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	491.42710	0.49143	466.41820	0.46642	491.427	16.37	0.38	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	556.67190	0.55667	530.58410	0.53058	556.672	16.57	0.41	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	567.08310	0.56708	540.83420	0.54083	567.083	16.60	0.41	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	13.91	Put	864.63990	0.86464		834.70330	0.83470	864.640	17.37	0.52	0.00	0	7,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,044.85770	1.04486		1,013.34090	1.01334	1,044.858	17.79	0.57	0.00	0	41,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	369.91820	0.36992		379.12490	0.37912	369.918	18.98	0.31	0.00	0	8,395.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	332.42620	0.33243		341.87340	0.34187	332.426	19.29	0.28	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	305.69290	0.30569		315.20150	0.31520	305.693	19.48	0.26	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	273.61130	0.27361		282.47380	0.28247	273.611	19.73	0.24	0.00	0	3,867.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	267.64870	0.26765		276.39110	0.27639	267.649	19.78	0.23	0.00	0	40,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	233.48650	0.23349		241.52150	0.24152	233.487	20.10	0.21	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	204.13130	0.20413		211.54750	0.21155	204.131	20.42	0.18	0.00	0	750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	187.55180	0.18755		194.60630	0.19461	187.552	20.62	0.17	46,525,920.00	20,000	225,000.00	
\$ / R	On 25/04/2018	Any day expiry			13.75910	13.75910		13.80350	13.80350		17.07	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,666.55190	1.66655		1,630.89240	1.63089	1,666.552	18.94	0.68	0.00	0	1,000.00	
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	285.69760	0.28570		293.38770	0.29339	285.698	19.97	0.23	0.00	0	2,000.00	
\$ / R	On 11/05/2018	Any day expiry			13.79130	13.79130		13.83580	13.83580		17.14	0.00	0.00	0	70.00	
\$ / R	On 15/05/2018	Any day expiry			13.79910	13.79910		13.84370	13.84370		17.13	0.00	0.00	0	0.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			13.86550	13.86550		13.91110	13.91110		17.16	0.00	0.00	0	100,881.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	26.34480	0.02634		22.31370	0.02231	26.345	14.26	0.03	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	423.24250	0.42324		398.10160	0.39810	423.243	16.05	0.30	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	438.81580	0.43882		413.32140	0.41332	438.816	16.08	0.31	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	458.75770	0.45876		432.83590	0.43284	458.758	16.11	0.32	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	749.45910	0.74946		717.73640	0.71774	749.459	16.87	0.43	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	783.39790	0.78340		751.32980	0.75133	783.398	16.95	0.44	0.00	0	184,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	507.61840	0.50762		515.75600	0.51576	507.618	18.88	0.34	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	501.22720	0.50123		509.31080	0.50931	501.227	18.92	0.34	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	295.46330	0.29546		302.18610	0.30219	295.463	20.39	0.22	0.00	0	750.00	
\$ / R	On 02/07/2018	Any day expiry			13.89280	13.89280		13.93880	13.93880		17.21	0.00	0.00	0	215.00	
\$ / R	On 13/08/2018	Any day expiry			13.97480	13.97480		14.02240	14.02240		17.24	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			14.04710	14.04710		14.09660	14.09660		17.45	0.00	0.00	0	400.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	34.53300	0.03453		28.47070	0.02847	34.533	13.81	0.04	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	431.13890	0.43114		405.15170	0.40515	431.139	16.07	0.27	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	480.81250	0.48081		490.56760	0.49057	480.813	19.94	0.29	0.00	0	750.00	
\$ / R	On 13/11/2018	Any day expiry			14.16480	14.16480		14.21740	14.21740		17.66	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.22880	14.22880		14.28320	14.28320		17.81	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.35480	14.35480		14.41250	14.41250		17.95	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.42290	14.42290		14.48240	14.48240		18.00	0.00	0.00	0	2,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			14.60470	14.60470		14.66890	14.66890		18.19	0.00	0.00	0	0.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			15.46300	15.46300		15.52180	15.52180		18.66	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			15.57410	15.57410		15.63160	15.63160		18.69	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			15.69000	15.69000		15.74620	15.74620		18.86	0.00	0.00	0	184,000.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.30600	13.30600		13.34920	13.34920		17.04	0.00	106,448.00	8	436.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.49890	13.49890		13.53950	13.53950		16.79	0.00	0.00	0	146.00	
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.68480	13.68480		13.72890	13.72890		17.04	0.00	0.00	0	5.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.86550	13.86550		13.91110	13.91110		17.16	0.00	0.00	0	172.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.60470		14.60470		14.66890	14.66890		18.19	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.26540		17.26540		17.41160	17.41160		17.34	0.00	85,014,829.60	4,924	190,234.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	738.47480		0.73847		832.10410	0.83210	738.475	17.30	0.73	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	81.35860		0.08136		100.71310	0.10071	81.359	19.07	0.15	0.00	0	300.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.56790		17.56790		17.71240	17.71240		17.22	0.00	0.00	0	9,777.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.86540		17.86540		18.01640	18.01640		17.39	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.15630		18.15630		18.30990	18.30990		17.45	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.45130		18.45130		18.61060	18.61060		17.47	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.36530		19.36530		19.54850	19.54850		17.41	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12028		0.12028		0.12073	0.12073		23.03	0.00	0.00	0	91.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12257		0.12257		0.12300	0.12300		18.70	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12488		0.12488		0.12534	0.12534		16.66	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13594		0.13594		0.13659	0.13659		21.43	0.00	0.00	0	0.00
€ / R	On 17/08/2017	Any day expiry			15.55260		15.55260		15.66770	15.66770		19.82	0.00	0.00	0	20,000.00
€ / R	On 17/08/2017	Any day expiry	15.95	Put	456.72820		0.45673		346.42790	0.34643	456.728	20.03	0.78	0.00	0	20,000.00
€ / R	On 29/08/2017	Any day expiry			15.59030		15.59030		15.70840	15.70840		17.23	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.65530		15.65530		15.77690	15.77690		16.35	0.00	56,609,564.80	3,616	108,741.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	125.27160		0.12527		83.19320	0.08319	125.272	16.13	0.24	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.68600		15.68600		15.80800	15.80800		16.18	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.78610		15.78610		15.90730	15.90730		15.96	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.89240		15.89240		16.01190	16.01190		15.90	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.96020		15.96020		16.08040	16.08040		15.89	0.00	159,602.00	10	31,775.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	49.80770		0.04981		43.46930	0.04347	49.808	15.46	0.07	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	449.55190		0.44955		494.10750	0.49411	449.552	16.54	0.41	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.99140		15.99140		16.11240	16.11240		15.90	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.10990		16.10990		16.23350	16.23350		15.89	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	543.35710		0.54336		488.70300	0.48870	543.357	15.56	0.41	1,290,458,053.88	193,000	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.26550		16.26550		16.39150	16.39150		15.99	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	277.50310		0.27750		248.37730	0.24838	277.503	14.96	0.24	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	292.18570		0.29219		261.95930	0.26196	292.186	14.98	0.24	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.56810		16.56810		16.69660	16.69660		16.16	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.90390		17.90390		18.05910	18.05910		17.19	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.16967		94.16967		94.09760	94.09760			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.17762		91.17762		91.10440	91.10440			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.92685		89.92685		89.85563	89.85563			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.09892		92.09892		92.03657	92.03657			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.88600		95.88600		95.83985	95.83985			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.43191		94.43191		94.40040	94.40040			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.50234		96.50234		96.48640	96.48640			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.23383		100.23383		100.22661	100.22661			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
1Y STND	On 21/09/2017	Interest Rate Swap	99.61252	99.61252	99.61253	99.61253					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.76071	99.76071	99.76021	99.76021					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.63286	99.63286	99.63038	99.63038					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.70675	99.70675	99.70037	99.70037					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.79882	99.79882	99.78605	99.78605					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.78851	99.78851	99.78829	99.78829					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.91515	98.91515	98.91260	98.91260					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.39342	98.39342	98.38790	98.38790					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.26522	98.26522	98.25225	98.25225					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.55000	98.55000	98.54000	98.54000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.86917	98.86917	98.84821	98.84821					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.18778	99.18778	99.16392	99.16392					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.52959	99.52959	99.50491	99.50491					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.47028	95.47028	95.42077	95.42077					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.65389	94.65389	94.60175	94.60175					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.80736	93.80736	93.75196	93.75196					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.94629	93.94629	93.88575	93.88575					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.10675	96.10675	96.04048	96.04048					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.20427	96.20427	96.13228	96.13228					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.37698	97.37698	97.29933	97.29933					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.56823	99.56823	99.48890	99.48890					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	557.96600	557.96600	557.95900	557.95900					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	568.20100	568.20100	568.19100	568.19100					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	578.89100	578.89100	578.88700	578.88700					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	642.34900	642.34900	642.32800	642.32800					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	654.13100	654.13100	654.10700	654.10700					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	666.43800	666.43800	666.42000	666.42000					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	575.40200	575.40200	575.88000	575.88000					0.00	224,406,780.00	39	616.00
ALBI	On 01/02/2018	Index Future	585.95700	585.95700	586.44000	586.44000					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	596.98100	596.98100	597.48000	597.48000					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.49610	10.49610	10.55230	10.55230				15.43	0.00	986,633.40	94	25,409.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.63580	10.63580	10.69060	10.69060				15.19	0.00	0.00	0	6,890.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.77180	10.77180	10.82890	10.82890				14.94	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.90360	10.90360	10.96230	10.96230				14.55	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.43700	11.43700	11.51170	11.51170				14.47	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.49440	10.49440	10.53040	10.53040				15.05	0.00	0.00	0	870.00

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
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.65630	10.65630		10.69060	10.69060		14.74	0.00	0.00	0	1,250.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.81020	10.81020		10.84760	10.84760		14.90	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.66610	13.66610		13.76350	13.76350		16.88	0.00	0.00	0	2,758.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.94640	13.94640		14.04240	14.04240		16.46	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.22890	14.22890		14.33010	14.33010		16.45	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.52600	15.52600		15.62920	15.62920		17.68	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.97920	1.97920		1.98020	1.98020		16.77	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.99740	1.99740		1.99770	1.99770		16.20	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.01320	2.01320		2.01400	2.01400		16.53	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.00770	2.00770		2.01220	2.01220		16.89	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		2.10640	2.10640		2.12280	2.12280		17.18	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.14810	2.14810		2.16430	2.16430		16.96	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.41450	2.41450		2.43640	2.43640		18.08	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 03/08/2017	Bond Future		10.80500	77.98982		10.80500	77.98982			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.86632	75.88622		10.86458	75.89673			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future		10.97573	77.27813		10.97403	77.28822			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future		11.07984	74.94014		11.07794	74.95124			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 03/08/2017	Bond Future		11.08000	80.74582		11.08000	80.74582			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		11.14743	78.21821		11.13541	78.29938			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future		11.25446	79.65261		11.24211	79.73463			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future		11.36169	76.88968		11.34876	76.97411			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

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
GOVI	On 02/11/2017	GOVI	574.26000	574.26000	574.26000	574.72600	574.72600				0.00	459,408,000.00	80	663.00
GOVI	On 01/02/2018	GOVI	584.79300	584.79300	584.79300	585.26500	585.26500				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	595.79600	595.79600	595.79600	596.28300	596.28300				0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.70270	1.70270	1.70270	1.70840	1.70840			16.97	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.73080	1.73080	1.73080	1.73630	1.73630			16.92	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.75670	1.75670	1.75670	1.76280	1.76280			16.80	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.88370	1.88370	1.88370	1.89180	1.89180			17.91	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	127.49131	127.49131	127.49131	127.49131	127.49131				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	130.09647	130.09647	130.09647	130.11253	130.11253				0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	131.17446	131.17446	131.17446	131.18946	131.18946				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.70358	133.70358	133.70358	133.71909	133.71909				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future	100.25632	100.25632	100.25632	100.26839	100.26839				0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	102.12885	102.12885	102.12885	102.14014	102.14014				0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	103.06996	103.06996	103.06996	103.08158	103.08158				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	104.01719	104.01719	104.01719	104.01719	104.01719				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	104.85263	104.85263	104.85263	104.86536	104.86536				0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.81105	106.81105	106.81105	106.82295	106.82295				0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.77194	107.77194	107.77194	107.78413	107.78413				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	127.83143	127.83143	127.83143	127.83143	127.83143				0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	131.23458	131.23458	131.23458	130.82573	130.82573				0.00	0.00	0	19,558.00
I2038	On 01/02/2018	Bond Future	132.16465	132.16465	132.16465	131.74707	131.74707				0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	134.71297	134.71297	134.71297	134.28742	134.28742				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	125.13354	125.13354	125.13354	125.13354	125.13354				0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	125.72598	125.72598	125.72598	125.74118	125.74118				0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	128.07430	128.07430	128.07430	128.08834	128.08834				0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	128.92830	128.92830	128.92830	128.94290	128.94290				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	131.77945	131.77945	131.77945	131.77945	131.77945				0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	134.64853	134.64853	134.64853	135.57745	135.57745				0.00	0.00	0	21,927.00
I2050	On 01/02/2018	Bond Future	135.47240	135.47240	135.47240	136.41705	136.41705				0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	138.08440	138.08440	138.08440	139.04754	139.04754				0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	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
IGOV	On 02/11/2017	Index Future			251.99500		251.99500		252.12200	252.12200			0.00	0.00	0	1,161.00
IGOV	On 01/02/2018	Index Future			256.70100		256.70100		256.82900	256.82900			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future			261.65100		261.65100		261.78000	261.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future			7.06000		92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			6.98000		93.02000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future			6.92000		93.08000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future			6.88000		93.12000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			6.80000		93.20000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future			6.76000		93.24000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			6.67000		93.33000		6.66000	93.34000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.61000		93.39000		6.63000	93.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.61000		93.39000		6.65000	93.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.66000		93.34000		6.70000	93.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.73000		93.27000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.80000		93.20000		6.83000	93.17000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12710		0.12710		0.12750	0.12750			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12620		0.12620		0.12720	0.12720			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12460		0.12460		0.12670	0.12670			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12340		0.12340		0.12580	0.12580			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11580		0.11580		0.12060	0.12060			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.67520		1.67520		1.68090	1.68090		15.02	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.70260		1.70260		1.70800	1.70800		15.02	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.72940		1.72940		1.73510	1.73510		15.40	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.86850		1.86850		1.87740	1.87740		15.51	0.00	0.00	0	0.00
NZ\$ / R	On 15/08/2017	Any day expiry			9.68760		9.68760		9.76910	9.76910		20.84	0.00	0.00	0	10,000.00
NZ\$ / R	On 15/08/2017	Any day expiry	9.91	Put	260.97000		0.26097		184.93980	0.18494	260.970	21.77	0.77	0.00	0	10,000.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.73290		9.73290		9.81850	9.81850		16.31	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.85800		9.85800		9.94250	9.94250		16.11	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.97860		9.97860		10.06660	10.06660		15.79	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.56980		10.56980		10.67330	10.67330		15.44	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30130		1.30130		1.29750	1.29750			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31490		1.31490		1.31100	1.31100			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32830		1.32830		1.32450	1.32450			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35010		1.35010		1.34930	1.34930			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29760		1.29760		1.30430	1.30430			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30140		1.30140		1.30820	1.30820			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.30550		1.30550		1.31230	1.31230			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.17660		1.17660		1.18190	1.18190			0.00	17,649.00	15	2,630.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18230		1.18230		1.18770	1.18770			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18860		1.18860		1.19390	1.19390			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.61000		113.34227		8.61000	113.34227		7.44	0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.60353		115.78635		8.60512	115.77568		7.30	0.00	512,701,957.80	4,428	162,371.00
R186	On 02/11/2017	Bond Future	8.75	Put	1,187.38000		1.18738	1,200.83000	1.20083	1,187.380		7.30	0.40	0.00	0	2,500.00
R186	On 02/11/2017	Bond Future	9.00	Put	657.80000		0.65780	668.38000	0.66838	657.800		7.43	0.26	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.65322		112.61021		8.65500	112.59854		7.43	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	404.76000		0.40476	406.62000	0.40662	404.760		7.05	0.15	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,833.15000		1.83315	1,834.41000	1.83441	1,833.150		7.33	0.44	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	2,015.33000		2.01533	2,027.05000	2.02705	2,015.330		7.43	0.45	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,391.61000		1.39161	1,401.76000	1.40176	1,391.610		7.57	0.34	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	933.55000		0.93355	941.94000	0.94194	933.550		7.71	0.25	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.69874		114.72880		8.70041	114.71811		7.30	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 03/08/2017	Bond Future			295.12682		295.12682		295.12682	295.12682			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			301.02283		301.02283		301.06055	301.06055			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.59649		299.59649		299.63195	299.63195			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.37310		305.37310		305.40965	305.40965			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 03/08/2017	Bond Future			237.16781		237.16781		237.16781	237.16781			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			242.43428		242.43428		242.46310	242.46310			0.00	0.00	0	28,504.00
R202	On 01/02/2018	Bond Future			243.21865		243.21865		243.24567	243.24567			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.90805		247.90805		247.93586	247.93586			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
R203	On 03/08/2017	Bond Future			7.96000		102.45311		7.96000	102.45311		4.90	0.00	0.00	0	0.00
R203	On 02/11/2017	Bond Future			7.92845		100.67660		7.92935	100.67277		4.45	0.00	13,087,958.00	130	53,785.00
R203	On 01/02/2018	Bond Future			7.96285		102.52333		7.96399	102.51868		4.47	0.00	0.00	0	0.00
R203	On 03/05/2018	Bond Future			7.98233		100.52186		7.98327	100.51818		4.45	0.00	0.00	0	0.00
R203	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 03/08/2017	Bond Future			9.15000		91.71743		9.15000	91.71743			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.16491		93.66713		9.14605	93.79627			0.00	0.00	0	54,416.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 01/02/2018	Bond Future		9.22148	91.38051		9.20206	91.51132			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future		9.27800	93.09974		9.25775	93.23397			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 03/08/2017	Bond Future		9.37000	94.08439		9.37000	94.08439		10.62	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.40072	91.86686		9.37695	92.04056		11.10	0.00	0.00	0	32,123.00
R2032	On 01/02/2018	Bond Future		9.46298	93.55175		9.43851	93.72798		10.71	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,916.19000	1.91619	1,996.07000	1.99607	1,916.190	10.56	0.41	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,221.78000	2.22178	2,309.19000	2.30919	2,221.780	10.61	0.45	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,554.71000	2.55471	2,649.57000	2.64957	2,554.710	10.66	0.49	0.00	0	6,800.00
R2032	On 03/05/2018	Bond Future		9.52135	91.15436		9.49592	91.33490		11.10	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 03/08/2017	Bond Future		9.63000	97.53421		9.63000	97.53421			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.65543	95.13959		9.64725	95.20443			0.00	0.00	0	12,213.00
R2035	On 01/02/2018	Bond Future		9.72389	96.88469		9.71553	96.95003			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.78485	94.20664		9.77609	94.27423			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 03/08/2017	Bond Future		9.71000	89.68479		9.71000	89.68479		12.59	0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future		9.74693	91.52028		9.72839	91.66676		12.67	0.00	292,864,896.00	3,200	60,243.00
R2037	On 01/02/2018	Bond Future		9.81101	88.94395		9.79196	89.09254		12.80	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future		9.87495	90.61731		9.85519	90.76956		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 03/08/2017	Bond Future		7.10500	102.18383		7.10500	102.18383		0.97	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.00386	104.08122		7.00757	104.07725		0.50	0.00	19,359,106.92	186	44,457.00
R204	On 01/02/2018	Bond Future		6.87883	101.95231		6.88452	101.94754		0.67	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.58151	103.87041		6.58776	103.86663		0.50	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 03/08/2017	Bond Future		9.86500	92.42945		9.86500	92.42945		13.23	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.88898	94.45615		9.88080	94.52451		13.34	0.00	0.00	0	15,669.00
R2040	On 01/02/2018	Bond Future		9.95532	91.68341		9.94697	91.75230		13.48	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		10.02152	93.40828		10.01279	93.47944		13.34	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 03/08/2017	Bond Future		9.89000	89.55370		9.89000	89.55370		13.84	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.91730	91.48652		9.90393	91.59934		13.99	0.00	0.00	0	20,734.00
R2044	On 01/02/2018	Bond Future		9.98166	88.78443		9.96796	88.89863		14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		10.04579	90.45469		10.03154	90.57211		13.99	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 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future	9.85000		93.24023		9.85000	93.24023		13.67	0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future	9.87801		90.81382		9.86463	90.92990		14.51	0.00	0.00	0	75,988.00
R2048	On 01/02/2018	Bond Future	9.94334		92.47958		9.92962	92.59713		13.95	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future	10.00180		89.78197		9.98755	89.90276		14.51	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 03/08/2017	Bond Future	7.38000		100.18046		7.38000	100.18046		1.85	0.00	0.00	0	0.00
R207	On 02/11/2017	Bond Future	7.31393		102.12325		7.31351	102.12408		1.40	0.00	0.00	0	40,855.00
R207	On 01/02/2018	Bond Future	7.29404		100.35539		7.29397	100.35552		1.52	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future	7.25289		102.24344		7.25212	102.24465		1.40	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 03/08/2017	Bond Future	7.53500		99.92281		7.53500	99.92281		2.99	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future	7.48539		98.52490		7.48563	98.52420		2.51	0.00	5,911,494.00	60	32,234.00
R208	On 01/02/2018	Bond Future	7.49262		100.33202		7.49315	100.33057		2.57	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future	7.48111		98.81809		7.48127	98.81769		2.51	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 03/08/2017	Bond Future	9.59500		73.41690		9.59500	73.41690		12.53	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future	9.61818		71.84165		9.60983	71.89720		13.33	0.00	0.00	0	83,118.00
R209	On 02/11/2017	Bond Future	8.30	Call	36.54000	0.03654	39.24000	0.03924	36.540	12.74	0.02	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	441.33000	0.44133	458.75000	0.45875	441.330	12.89	0.19	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,441.16000	1.44116	1,428.83000	1.42883	1,441.160	13.33	0.41	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	873.76000	0.87376	867.25000	0.86725	873.760	13.56	0.29	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	215.55000	0.21555	215.16000	0.21516	215.550	14.10	0.09	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future	9.67716		73.15930		9.66864	73.21537		12.82	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,703.55000	1.70355	0.00000	0.00000	1,703.550	13.04	0.36	394,523,997.98	15,000	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,485.72000	1.48572	0.00000	0.00000	1,485.720	13.13	0.32	142,285,533.16	6,000	3,000.00
R209	On 03/05/2018	Bond Future	9.73261		71.38614		9.72373	71.44398		13.33	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R210	On 03/08/2017	Bond Future	184.70019		184.70019		184.70019	184.70019			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future	186.21869		186.21869		186.24176	186.24176			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future	189.69664		189.69664		189.71835	189.71835			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future	190.90537		190.90537		190.92778	190.92778			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 03/08/2017	Bond Future	148.17829		148.17829		148.17829	148.17829			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	151.24071		151.24071		151.22866	151.22866			0.00	16,787,718.81	111	3,812.00
R212	On 01/02/2018	Bond Future	152.00556		152.00556		151.99180	151.99180			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future	154.93639		154.93639		154.92257	154.92257			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 03/08/2017	Bond Future	9.25000		85.86504		9.25000	85.86504		10.36	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.27302		84.11797		9.25424	84.24279		10.88	0.00	0.00	0	62,970.00
R213	On 01/02/2018	Bond Future	9.33331		85.66093		9.31400	85.78741		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.38585		83.72260		9.36577	83.85236		10.88	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 03/08/2017	Bond Future	9.78000		72.83280		9.78000	72.83280		13.24	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.80591		71.10836		9.79245	71.20053		14.18	0.00	2,773,226.04	39	44,022.00
R214	On 01/02/2018	Bond Future	9.86881		72.41272		9.85504	72.50597		13.59	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.92491		70.47870		9.91063	70.57448		14.18	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	23,453.15000		23,453.15000		23,572.31000	23,572.31000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.75980		9.75980		9.79960	9.79960		15.50	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.79280		10.79280		10.84800	10.84800		15.55	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.72550		3.72550		3.74270	3.74270		14.05	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.64320		3.64320		3.65680	3.65680		14.56	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.47950		3.47950		3.50430	3.50430		15.47	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.44940		1.44940		1.43910	1.43910			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.42530		1.42530		1.41570	1.41570			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.40150		1.40150		1.39070	1.39070			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.22770		1.22770		1.20190	1.20190			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
Total for Derivatives :											6,389,597,000.59	641,412	6,087,897.00
Grand Total:											6,389,597,000.59	641,412	6,087,897.00