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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/10/2017

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		14.18500	14.18500		13.96730	13.96730		21.79	0.00	0.00	0	38,513.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	0.00000	0.00000	0.00180	0.00000	0.000	31.65	0.00	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.39	Call	795.02760	0.79503	578.71290	0.57871	795.028	33.14	1.00	0.00	0	40,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	0.17020	0.00017	4.32110	0.00432	0.170	33.48	0.00	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	13.55	Call	635.26810	0.63527	424.13330	0.42413	635.268	32.65	1.00	0.00	0	40,000.00
\$ / R	On 27/10/2017	Any day expiry	13.65	Call	535.66940	0.53567	332.94130	0.33294	535.669	30.98	0.99	0.00	0	30,000.00
\$ / R	On 27/10/2017	Any day expiry	13.70	Call	486.05950	0.48606	289.98670	0.28999	486.059	30.14	0.99	0.00	0	80,000.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	119.91170	0.11991	55.14910	0.05515	119.912	23.46	0.69	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.00020	0.00000	0.00000	0.00000	0.000	84.52	0.00	0.00	0	60.00
\$ / R	On 31/10/2017	Any day expiry		14.18000	14.18000		13.97420	13.97420		19.18	0.00	0.00	0	500.00
\$ / R	On 03/11/2017	Any day expiry		14.18740	14.18740		13.98110	13.98110		19.90	0.00	0.00	0	0.00
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	6.61180	0.00661	11.05480	0.01105	6.612	22.81	0.03	0.00	0	20,000.00
\$ / R	On 03/11/2017	Any day expiry	13.55	Put	13.92400	0.01392	27.61220	0.02761	13.924	21.24	0.07	0.00	0	20,000.00
\$ / R	On 03/11/2017	Any day expiry	13.80	Put	42.91110	0.04291	76.35610	0.07636	42.911	20.72	0.18	0.00	0	20,000.00
\$ / R	On 06/11/2017	Any day expiry		14.19480	14.19480		13.98800	13.98800		19.06	0.00	0.00	0	80,000.00
\$ / R	On 06/11/2017	Any day expiry	13.70	Call	527.14940	0.52715	347.15830	0.34716	527.149	18.86	0.86	0.00	0	40,000.00

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 06/11/2017	Any day expiry	13.70	Put	32.34940	0.03235	59.15830	0.05916	32.349	18.86	0.14	0.00	0	40,000.00
\$ / R	On 09/11/2017	Any day expiry			14.20200	14.20200	13.99500	13.99500		19.34	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			14.21160	14.21160	14.00430	14.00430		18.83	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry			14.21890	14.21890	14.01130	14.01130		18.93	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry			14.22130	14.22130	14.01360	14.01360		18.96	0.00	0.00	0	1,392.00
\$ / R	On 28/11/2017	Any day expiry			14.24780	14.24780	14.03910	14.03910		18.62	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	54.60150	0.05460	79.80380	0.07980	54.601	17.15	0.14	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	2.89370	0.00289	1.88420	0.00188	2.894	29.28	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			14.25260	14.25260	14.04360	14.04360		19.00	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	7.96170	0.00796	12.61440	0.01261	7.962	18.65	0.03	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry			14.26220	14.26220	14.05270	14.05270		19.25	0.00	0.00	0	24.00
\$ / R	On 14/12/2017	Any day expiry			14.28640	14.28640	14.07550	14.07550		20.25	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry			14.28880	14.28880	14.07780	14.07780		20.35	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.29610	14.29610	14.08460	14.08460		20.34	0.00	4,712,623,588.40	329,644	991,609.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	5.90540	0.00591	6.50980	0.00651	5.905	23.54	0.01	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	8.13040	0.00813	8.97330	0.00897	8.130	22.35	0.02	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	10.01440	0.01001	11.07870	0.01108	10.014	21.58	0.02	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	10.55570	0.01056	11.68650	0.01169	10.556	21.39	0.02	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	10.69600	0.01070	11.84430	0.01184	10.696	21.34	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	13.77970	0.01378	15.33820	0.01534	13.780	20.43	0.03	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	15.77990	0.01578	17.62810	0.01763	15.780	19.95	0.04	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	17.13040	0.01713	19.18430	0.01918	17.130	19.66	0.04	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	19.39780	0.01940	21.81470	0.02181	19.398	19.23	0.04	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	22.30930	0.02231	27.26040	0.02726	22.309	18.75	0.05	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	22.62530	0.02263	28.07740	0.02808	22.625	18.70	0.05	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	38.92490	0.03892	54.17520	0.05418	38.925	18.44	0.08	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	50.33480	0.05033	69.33200	0.06933	50.335	18.55	0.10	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	52.89510	0.05290	72.70760	0.07271	52.895	18.57	0.11	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	56.92180	0.05692	77.99930	0.07800	56.922	18.60	0.11	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	61.17690	0.06118	83.56950	0.08357	61.177	18.64	0.12	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	64.14280	0.06414	87.43980	0.08744	64.143	18.66	0.12	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	1,160.24280	1.16024	972.03980	0.97204	1,160.243	18.66	0.88	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	65.66620	0.06567	89.42380	0.08942	65.666	18.67	0.13	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	67.21660	0.06722	91.44040	0.09144	67.217	18.68	0.13	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	1,118.13220	1.11813	932.28780	0.93229	1,118.132	18.71	0.86	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	89.93920	0.08994	120.72500	0.12072	89.939	18.83	0.16	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	100.02080	0.10002	133.57040	0.13357	100.021	18.88	0.17	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	918.67670	0.91868	747.14890	0.74715	918.677	18.99	0.80	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	844.60380	0.84460	680.03620	0.68004	844.604	19.10	0.76	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	199.34150	0.19934	256.42780	0.25643	199.342	19.39	0.29	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	735.44150	0.73544	581.02780	0.58103	735.441	19.39	0.71	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	630.26970	0.63027	487.26060	0.48726	630.270	19.68	0.65	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	590.24080	0.59024	452.04950	0.45205	590.241	19.81	0.62	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	294.14080	0.29414	367.44950	0.36745	294.141	19.81	0.38	0.00	0	33,000.00

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 18/12/2017 Foreign Exchange Future	14.27	Put	427.39620		0.42740		0.00000	0.00000	427.396	20.28	0.48	271,189,036.80	40,000	40,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	14.40	Call	398.84170		0.39884		292.85000	0.29285	398.842	20.58	0.48	0.00	0	2,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	14.50	Call	361.14550		0.36115		262.18110	0.26218	361.146	20.83	0.44	0.00	0	7,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	14.50	Put	565.04550		0.56505		677.58110	0.67758	565.046	20.83	0.56	0.00	0	2,055.00
\$ / R On 18/12/2017 Foreign Exchange Future	14.63	Call	316.98420		0.31698		226.75850	0.22676	316.984	21.16	0.40	0.00	0	10,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	14.90	Call	240.90510		0.24091		167.11440	0.16711	240.905	21.82	0.32	0.00	0	1,500.00
\$ / R On 18/12/2017 Foreign Exchange Future	15.00	Call	217.45670		0.21746		149.10780	0.14911	217.457	22.07	0.30	0.00	0	5,580.00
\$ / R On 18/12/2017 Foreign Exchange Future	15.11	Call	194.04260		0.19404		131.51130	0.13151	194.043	22.33	0.27	0.00	0	1,900.00
\$ / R On 18/12/2017 Foreign Exchange Future	15.12	Call	192.03990		0.19204		130.01750	0.13002	192.040	22.36	0.27	0.00	0	40,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	15.50	Call	129.48550		0.12949		84.33670	0.08434	129.485	23.26	0.19	0.00	0	25,457.00
\$ / R On 18/12/2017 Foreign Exchange Future	15.60	Call	116.77430		0.11677		74.49080	0.07449	116.774	23.50	0.18	0.00	0	10,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	16.00	Call	75.75040		0.07575		45.16170	0.04516	75.750	24.28	0.12	0.00	0	117,200.00
\$ / R On 18/12/2017 Foreign Exchange Future	17.13	Call	21.70380		0.02170		12.16940	0.01217	21.704	26.21	0.04	0.00	0	18,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	17.24	Call	19.54160		0.01954		11.17650	0.01118	19.542	26.46	0.04	0.00	0	33,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	18.06	Call	9.62160		0.00962		6.40040	0.00640	9.622	28.44	0.02	0.00	0	2,055.00
\$ / R On 22/12/2017 Any day expiry			14.30570		14.30570		14.09380	14.09380		20.65	0.00	0.00	0	0.00
\$ / R On 22/12/2017 Any day expiry	13.50	Put	137.91260		0.13791		176.96970	0.17697	137.913	19.38	0.21	0.00	0	60.00
\$ / R On 22/12/2017 Any day expiry	18.02	Call	12.16260		0.01216		7.78340	0.00778	12.163	28.08	0.02	0.00	0	60.00
\$ / R On 27/12/2017 Any day expiry			14.31780		14.31780		14.10520	14.10520		20.63	0.00	0.00	0	916.00
\$ / R On 02/01/2018 Any day expiry			14.33230		14.33230		14.11880	14.11880		20.31	0.00	0.00	0	0.00
\$ / R On 04/01/2018 Any day expiry			14.33710		14.33710		14.12340	14.12340		20.23	0.00	0.00	0	241.00
\$ / R On 09/01/2018 Any day expiry			14.34910		14.34910		14.13480	14.13480		19.95	0.00	0.00	0	0.00
\$ / R On 09/01/2018 Any day expiry	13.20	Put	96.89150		0.09689		107.51230	0.10751	96.891	18.50	0.15	0.00	0	2,000.00
\$ / R On 09/01/2018 Any day expiry	14.76	Call	366.75720		0.36676		261.33830	0.26134	366.757	20.82	0.40	0.00	0	1,000.00
\$ / R On 09/01/2018 Any day expiry	14.88	Call	331.18000		0.33118		232.97550	0.23298	331.180	21.08	0.37	0.00	0	1,000.00
\$ / R On 12/01/2018 Any day expiry			14.35630		14.35630		14.14160	14.14160		19.85	0.00	0.00	0	241.00
\$ / R On 18/01/2018 Any day expiry			14.37070		14.37070		14.15530	14.15530		19.57	0.00	0.00	0	241.00
\$ / R On 25/01/2018 Any day expiry			14.38750		14.38750		14.17130	14.17130		19.41	0.00	0.00	0	70.00
\$ / R On 31/01/2018 Any day expiry			14.40180		14.40180		14.18480	14.18480		19.26	0.00	0.00	0	1,480.00
\$ / R On 31/01/2018 Any day expiry	13.25	Put	125.64050		0.12564		151.58540	0.15159	125.640	17.82	0.17	0.00	0	107,000.00
\$ / R On 31/01/2018 Any day expiry	13.27	Put	129.85840		0.12986		156.54180	0.15654	129.858	17.83	0.17	0.00	0	154,000.00
\$ / R On 31/01/2018 Any day expiry	13.30	Put	136.37390		0.13637		164.18950	0.16419	136.374	17.86	0.18	0.00	0	40,904.00
\$ / R On 31/01/2018 Any day expiry	13.40	Put	159.76740		0.15977		191.56070	0.19156	159.767	17.93	0.20	0.00	0	168,000.00
\$ / R On 01/02/2018 Any day expiry			14.40420		14.40420		14.18710	14.18710		19.24	0.00	0.00	0	0.00
\$ / R On 01/02/2018 Any day expiry	12.57	Put	45.25730		0.04526		50.30740	0.05031	45.257	18.51	0.07	0.00	0	242.00
\$ / R On 01/02/2018 Any day expiry	13.04	Put	88.08030		0.08808		107.01590	0.10702	88.080	17.65	0.13	0.00	0	234.00
\$ / R On 01/02/2018 Any day expiry	13.15	Put	107.06270		0.10706		129.50060	0.12950	107.063	17.74	0.15	0.00	0	3,496.00
\$ / R On 01/02/2018 Any day expiry	15.22	Call	310.93820		0.31094		227.65120	0.22765	310.938	20.84	0.32	0.00	0	242.00
\$ / R On 01/02/2018 Any day expiry	15.52	Call	248.73740		0.24874		178.55670	0.17856	248.737	21.44	0.27	0.00	0	2,723.00
\$ / R On 01/02/2018 Any day expiry	15.79	Call	203.97030		0.20397		142.64350	0.14264	203.970	21.98	0.23	0.00	0	234.00
\$ / R On 01/02/2018 Any day expiry	15.88	Call	190.80790		0.19081		132.24050	0.13224	190.808	22.15	0.21	0.00	0	773.00
\$ / R On 13/02/2018 Any day expiry			14.43300		14.43300		14.21380	14.21380		19.08	0.00	0.00	0	70.00
\$ / R On 15/02/2018 Any day expiry			14.43780		14.43780		14.21820	14.21820		19.06	0.00	0.00	0	0.00
\$ / R On 19/03/2018 Foreign Exchange Future			14.51450		14.51450		14.28950	14.28950		18.67	0.00	99,888,789.00	6,882	174,066.00

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	12.00	Put	29.00720	0.02901	32.63720	0.03264	29.007	18.07	0.04	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	49.56970	0.04957	54.51520	0.05452	49.570	17.72	0.07	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	52.48210	0.05248	57.60370	0.05760	52.482	17.68	0.07	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	60.40550	0.06041	66.00390	0.06600	60.406	17.58	0.08	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	66.53740	0.06654	72.50180	0.07250	66.537	17.52	0.09	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	108.31010	0.10831	120.97150	0.12097	108.310	17.16	0.13	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	116.78290	0.11678	133.06590	0.13307	116.783	17.10	0.14	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	159.61200	0.15961	184.72330	0.18472	159.612	17.18	0.18	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	166.51510	0.16652	192.69500	0.19270	166.515	17.20	0.18	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	198.82700	0.19883	229.93000	0.22993	198.827	17.30	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	204.15080	0.20415	236.05240	0.23605	204.151	17.32	0.22	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	232.22460	0.23222	268.26950	0.26827	232.225	17.39	0.24	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	1,246.72460	1.24672	1,057.76950	1.05777	1,246.725	17.39	0.76	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	262.75610	0.26276	303.20670	0.30321	262.756	17.47	0.26	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	309.73000	0.30973	359.75370	0.35975	309.730	17.58	0.29	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	1,071.34760	1.07135	897.79270	0.89779	1,071.348	17.59	0.70	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	376.17900	0.37618	435.98600	0.43599	376.179	17.79	0.33	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	929.75990	0.92976	769.14670	0.76915	929.760	17.92	0.65	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	437.91740	0.43792	504.87020	0.50487	437.917	18.00	0.37	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	499.93140	0.49993	573.62120	0.57362	499.931	18.19	0.40	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	707.15370	0.70715	571.07940	0.57108	707.154	18.59	0.54	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	665.33560	0.66534	0.00000	0.00000	665.336	18.65	0.47	545,795,703.20	80,000	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	671.06420	0.67106	0.00000	0.00000	671.064	18.67	0.47	2,753,266.88	400	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	587.86390	0.58786	467.87850	0.46788	587.864	19.08	0.47	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	549.24790	0.54925	434.83500	0.43483	549.248	19.27	0.45	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	535.83290	0.53583	423.41010	0.42341	535.833	19.33	0.44	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	532.52900	0.53253	420.59900	0.42060	532.529	19.35	0.44	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	519.51390	0.51951	409.55240	0.40955	519.514	19.42	0.43	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	503.69200	0.50369	396.15570	0.39616	503.692	19.50	0.42	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	470.55810	0.47056	368.74560	0.36875	470.558	19.68	0.40	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	428.94740	0.42895	334.58050	0.33458	428.947	19.93	0.37	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	380.05100	0.38005	294.25220	0.29425	380.051	20.29	0.33	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	371.00720	0.37101	286.84350	0.28684	371.007	20.36	0.33	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	319.53250	0.31953	244.99070	0.24499	319.533	20.81	0.29	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	275.28930	0.27529	207.37920	0.20738	275.289	21.23	0.25	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	249.19880	0.24920	186.56470	0.18656	249.199	21.46	0.23	0.00	0	225,000.00
\$ / R	On 24/04/2018	Any day expiry			14.60080	14.60080	14.36970	14.36970		18.45	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.60320	14.60320	14.37200	14.37200		18.44	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,005.30930	1.00531	1,120.60510	1.12061	1,005.309	19.04	0.55	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	393.61830	0.39362	268.02720	0.26803	393.618	20.31	0.31	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.64110	14.64110	14.40750	14.40750		18.37	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.65050	14.65050	14.41640	14.41640		18.32	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.73060	14.73060	14.49190	14.49190		18.22	0.00	80,870,994.00	5,490	108,933.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	14.23960	0.01424	13.14380	0.01314	14.240	17.91	0.02	0.00	0	750.00

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	11.50	Put	18.64400	0.01864	18.69630	0.01870	18.644	16.23	0.02	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	33.23500	0.03324	43.44530	0.04345	33.235	15.41	0.04	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	68.64830	0.06865	84.13090	0.08413	68.648	15.80	0.08	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	117.95480	0.11795	138.82740	0.13883	117.955	16.14	0.12	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	157.48000	0.15748	181.89310	0.18189	157.480	16.34	0.15	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	165.93490	0.16593	191.04830	0.19105	165.935	16.38	0.15	28,930,130.20	12,658	12,658.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	176.93300	0.17693	202.93130	0.20293	176.933	16.43	0.16	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	205.32720	0.20533	234.53190	0.23453	205.327	16.54	0.18	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	218.00870	0.21801	248.60560	0.24861	218.009	16.59	0.19	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	239.36130	0.23936	272.25380	0.27225	239.361	16.67	0.20	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	284.76680	0.28477	323.78460	0.32378	284.767	16.79	0.23	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	290.80900	0.29081	330.62620	0.33063	290.809	16.80	0.23	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	342.14320	0.34214	388.60900	0.38861	342.143	16.92	0.26	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	362.77330	0.36277	411.84100	0.41184	362.773	16.96	0.27	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	477.37350	0.47737	0.00000	0.00000	477.373	17.19	0.33	27,466,809.35	5,630	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	522.57200	0.52257	0.00000	0.00000	522.572	17.32	0.35	36,459,451.34	7,028	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	865.34880	0.86535	729.21780	0.72922	865.349	18.16	0.53	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	825.23280	0.82523	693.69720	0.69370	825.233	18.30	0.51	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	715.61760	0.71562	597.48920	0.59749	715.618	18.71	0.46	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	705.50420	0.70550	588.67000	0.58867	705.504	18.75	0.46	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	615.07660	0.61508	511.07280	0.51107	615.077	19.14	0.41	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	586.92680	0.58693	487.15540	0.48716	586.927	19.28	0.40	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	440.74500	0.44075	360.79370	0.36079	440.745	20.19	0.31	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	398.42380	0.39842	324.40810	0.32441	398.424	20.48	0.29	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	378.47910	0.37848	307.77460	0.30777	378.479	20.60	0.27	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	373.23510	0.37324	303.40760	0.30341	373.235	20.64	0.27	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	264.02630	0.26403	0.00000	0.00000	264.026	21.52	0.20	33,391,911.71	11,260	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	252.57620	0.25258	0.00000	0.00000	252.576	21.64	0.19	40,226,095.57	14,056	7,028.00
\$ / R	On 02/07/2018	Any day expiry			14.76360	14.76360	14.52300	14.52300		18.14	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.80600	14.80600	14.56300	14.56300		18.12	0.00	0.00	0	1,800.00
\$ / R	On 25/07/2018	Any day expiry			14.81780	14.81780	14.57410	14.57410		18.09	0.00	0.00	0	70.00
\$ / R	On 13/08/2018	Any day expiry			14.86320	14.86320	14.61640	14.61640		18.05	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.94750	14.94750	14.69430	14.69430		18.01	0.00	4,708,462.50	315	2,757.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	21.71090	0.02171	19.51110	0.01951	21.711	16.94	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	105.81210	0.10581	134.09230	0.13409	105.812	14.87	0.10	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	113.00850	0.11301	142.44100	0.14244	113.009	14.95	0.11	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	153.90150	0.15390	189.28240	0.18928	153.901	15.34	0.13	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,690.95000	1.69095	1,490.43130	1.49043	1,690.950	16.66	0.74	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	421.39440	0.42139	0.00000	0.00000	421.394	16.72	0.27	10,023,114.58	2,500	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	680.72700	0.68073	583.44710	0.58345	680.727	19.22	0.39	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	663.02080	0.66302	568.06780	0.56807	663.021	19.31	0.38	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	638.63950	0.63864	546.94020	0.54694	638.639	19.43	0.37	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	459.46050	0.45946	0.00000	0.00000	459.461	20.43	0.28	21,061,273.80	5,000	0.00
\$ / R	On 25/10/2018	Any day expiry			15.03890	15.03890	14.77890	14.77890		17.99	0.00	0.00	0	70.00

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 13/11/2018		Any day expiry	15.08670	15.08670		14.82300	14.82300		18.06	0.00	0.00	0	70.00
\$ / R	On 14/12/2018		Foreign Exchange Future	15.16600	15.16600		14.89580	14.89580		18.15	0.00	0.00	0	0.00
\$ / R	On 13/02/2019		Any day expiry	15.32200	15.32200		15.03910	15.03910		18.33	0.00	0.00	0	70.00
\$ / R	On 18/03/2019		Foreign Exchange Future	15.40640	15.40640		15.11650	15.11650		18.41	0.00	0.00	0	0.00
\$ / R	On 14/06/2019		Foreign Exchange Future	15.63150	15.63150		15.32320	15.32320		18.60	0.00	0.00	0	0.00
\$ / R	On 12/06/2020		Foreign Exchange Future	16.64100	16.64100		16.28640	16.28640		19.79	0.00	0.00	0	0.00
\$ / R	On 28/07/2020		Any day expiry	16.77460	16.77460		16.41630	16.41630		19.93	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020		Foreign Exchange Future	16.91400	16.91400		16.55180	16.55180		20.07	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017		Foreign Exchange Future	14.29610	14.29610		14.08460	14.08460		20.34	0.00	357,402.50	25	734.00
\$ / R MAXI	On 19/03/2018		Foreign Exchange Future	14.51450	14.51450		14.28950	14.28950		18.67	0.00	145,145.00	10	26.00
\$ / R MAXI	On 18/06/2018		Foreign Exchange Future	14.73060	14.73060		14.49190	14.49190		18.22	0.00	0.00	0	9.00
\$ / R MAXI	On 17/09/2018		Foreign Exchange Future	14.94750	14.94750		14.69430	14.69430		18.01	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019		Foreign Exchange Future	15.63150	15.63150		15.32320	15.32320		18.60	0.00	0.00	0	0.00
£ / R	On 31/10/2017		Any day expiry	18.68200	18.68200		18.50900	18.50900		19.54	0.00	0.00	0	43.00
£ / R	On 18/12/2017		Foreign Exchange Future	18.86050	18.86050		18.68040	18.68040		19.32	0.00	28,102,145.00	1,490	198,401.00
£ / R	On 18/12/2017	18.20	Call	923.42870	0.92343	769.30700	0.76931	923.429	18.78	0.70	0.00	0	400.00	
£ / R	On 18/12/2017	19.80	Call	251.02160	0.25102	174.28210	0.17428	251.022	20.73	0.28	0.00	0	800.00	
£ / R	On 19/03/2018		Foreign Exchange Future	19.20530	19.20530		19.00920	19.00920		18.99	0.00	0.00	0	1,696.00
£ / R	On 19/03/2018	17.00	Put	159.06190	0.15906	159.71940	0.15972	159.062	18.51	0.13	0.00	0	500.00	
£ / R	On 19/03/2018	20.14	Call	577.96700	0.57797	469.84490	0.46984	577.967	19.79	0.37	0.00	0	500.00	
£ / R	On 18/06/2018		Foreign Exchange Future	19.54700	19.54700		19.33310	19.33310		18.70	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018		Foreign Exchange Future	19.89080	19.89080		19.65860	19.65860		18.68	0.00	71,248,845.60	3,582	3,456.00
£ / R	On 14/06/2019		Foreign Exchange Future	20.68380	20.68380		20.40270	20.40270		18.04	0.00	0.00	0	0.00
¥ / R	On 18/12/2017		Foreign Exchange Future	0.12576	0.12576		0.12417	0.12417		23.45	0.00	0.00	0	225.00
¥ / R	On 19/03/2018		Foreign Exchange Future	0.12835	0.12835		0.12663	0.12663		23.12	0.00	0.00	0	0.00
¥ / R	On 18/06/2018		Foreign Exchange Future	0.13096	0.13096		0.12912	0.12912		22.63	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.14637	0.14637		0.14358	0.14358		21.25	0.00	0.00	0	0.00
€ / R	On 27/10/2017		Any day expiry	16.60600	16.60600		16.49650	16.49650		21.59	0.00	0.00	0	800.00
€ / R	On 15/11/2017		Any day expiry	16.65310	16.65310		16.55840	16.55840		17.93	0.00	0.00	0	21.00
€ / R	On 28/11/2017		Any day expiry	16.70180	16.70180		16.60790	16.60790		17.58	0.00	0.00	0	800.00
€ / R	On 18/12/2017		Foreign Exchange Future	16.77710	16.77710		16.68010	16.68010		19.14	0.00	56,387,833.10	3,361	94,910.00
€ / R	On 18/12/2017	14.00	Put	8.29640	0.00830	9.62940	0.00963	8.296	22.52	0.02	0.00	0	18,000.00	
€ / R	On 18/12/2017	16.39	Call	688.95560	0.68896	603.49430	0.60349	688.956	18.66	0.64	0.00	0	18,000.00	
€ / R	On 27/12/2017		Any day expiry	16.81100	16.81100		16.71270	16.71270		19.38	0.00	0.00	0	800.00
€ / R	On 31/01/2018		Any day expiry	16.94970	16.94970		16.84690	16.84690		18.36	0.00	0.00	0	0.00
€ / R	On 31/01/2018	15.80	Put	182.69160	0.18269	167.60010	0.16760	182.692	17.44	0.20	0.00	0	193,000.00	
€ / R	On 19/03/2018		Foreign Exchange Future	17.12950	17.12950		17.01780	17.01780		17.83	0.00	4,282,375.00	250	14,017.00
€ / R	On 19/03/2018	15.05	Put	96.33040	0.09633	84.80500	0.08480	96.330	17.13	0.10	0.00	0	5,648.00	
€ / R	On 19/03/2018	15.10	Put	101.54080	0.10154	88.84740	0.08885	101.541	17.07	0.11	0.00	0	19,510.00	
€ / R	On 19/03/2018	16.50	Call	1,081.02950	1.08103	972.94380	0.97294	1,081.029	17.17	0.66	0.00	0	643.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	822.15430		0.82215		724.14420	0.72414	822.154	17.68	0.55	0.00	0	620.00
€ / R	On 18/06/2018	Foreign Exchange Future			17.48460		17.48460		17.35810	17.35810		17.40	0.00	0.00	0	226.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	29.77750		0.02978		31.14180	0.03114	29.778	16.66	0.03	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	157.73140		0.15773		156.43950	0.15644	157.731	16.13	0.13	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	271.65110		0.27165		235.09690	0.23510	271.651	20.59	0.19	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.84880		17.84880		17.70600	17.70600		17.26	0.00	71,145,316.80	3,986	4,537.00
€ / R	On 14/06/2019	Foreign Exchange Future			19.05140		19.05140		18.83860	18.83860		17.73	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.75092		98.75092		97.67136	97.67136			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.89651		95.89651		94.77595	94.77595			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.74618		94.74618		93.59327	93.59327			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.93123		96.93123		95.77024	95.77024			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.69791		100.69791		99.54524	99.54524			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			99.38350		99.38350		98.20026	98.20026			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			101.47977		101.47977		100.29109	100.29109			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			105.17643		105.17643		103.99986	103.99986			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			99.71315		99.71315		99.70081	99.70081			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.91490		99.91490		99.86326	99.86326			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.16790		100.16790		100.04798	100.04798			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.79703		99.79703		99.79703	99.79703			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.99685		98.99685		98.98477	98.98477			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.60405		98.60405		98.55384	98.55384			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.63746		98.63746		98.51669	98.51669			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.18000		99.18000		98.96000	98.96000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.70514		99.70514		99.40751	99.40751			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.25129		100.25129		99.85990	99.85990			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.84470		100.84470		100.33598	100.33598			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.68789		97.68789		96.95057	96.95057			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.05069		97.05069		96.28185	96.28185			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.38870		96.38870		95.58830	95.58830			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.70011		96.70011		95.87145	95.87145			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.99784		98.99784		98.15329	98.15329			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			99.24933		99.24933		98.38458	98.38458			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			100.55007		100.55007		99.66778	99.66778			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			102.83825		102.83825		101.94611	101.94611			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future			545.59400		545.59400		549.73100	549.73100			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future			555.60500		555.60500		559.82000	559.82000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future			565.90000		565.90000		570.19600	570.19600			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
AL7T	On 02/11/2017	Index Future	618.02500	618.02500	618.02500	625.33900	625.33900				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	629.36500	629.36500	629.36500	636.81600	636.81600				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	641.02700	641.02700	641.02700	648.61900	648.61900				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	554.79700	554.79700	554.79700	560.85000	560.85000				0.00	0.00	0	491.00
ALBI	On 01/02/2018	Index Future	564.97800	564.97800	564.97800	571.14300	571.14300				0.00	0.00	0	356.00
ALBI	On 03/05/2018	Index Future	575.44700	575.44700	575.44700	581.72900	581.72900				0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.96950	10.96950	10.96950	10.84480	10.84480			17.26	0.00	12,121,297.50	1,105	10,471.00
AU\$ / R	On 27/12/2017	Any day expiry	10.98530	10.98530	10.98530	10.85970	10.85970			17.39	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	11.12960	11.12960	11.12960	10.99520	10.99520			16.95	0.00	0.00	0	500.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.28950	11.28950	11.28950	11.14490	11.14490			16.13	0.00	0.00	0	1,550.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.45050	11.45050	11.45050	11.29470	11.29470			15.61	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.95380	11.95380	11.95380	11.75710	11.75710			15.11	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.14800	11.14800	11.14800	11.01960	11.01960			16.54	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.32750	11.32750	11.32750	11.18870	11.18870			16.12	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.50290	11.50290	11.50290	11.35390	11.35390			16.53	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.40020	14.40020	14.40020	14.27930	14.27930			17.79	0.00	11,520,160.00	800	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.71820	14.71820	14.71820	14.58450	14.58450			16.87	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	15.03940	15.03940	15.03940	14.89110	14.89110			16.99	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.76830	16.76830	16.76830	16.51230	16.51230			17.85	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.14490	2.14490	2.14490	2.11450	2.11450			18.88	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.16450	2.16450	2.16450	2.13230	2.13230			18.29	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.18410	2.18410	2.18410	2.15010	2.15010			17.79	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.26700	2.26700	2.26700	2.22480	2.22480			17.55	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.26690	2.26690	2.26690	2.25470	2.25470			18.94	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.31530	2.31530	2.31530	2.30110	2.30110			18.63	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.36480	2.36480	2.36480	2.34870	2.34870			17.78	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.71250	2.71250	2.71250	2.68030	2.68030			18.39	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	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
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	11.30951	73.28070		11.19050	73.96680				0.00	0.00	0	6,011.00
ES33	On 01/02/2018	Bond Future	11.43492	74.62536		11.31149	75.32428				0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.55924	72.21676		11.43125	72.92896				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	11.53417	75.68265		11.39505	76.57805				0.00	0.00	0	2,202.00
ES42	On 01/02/2018	Bond Future	11.65507	77.07136		11.51080	77.98347				0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.78072	74.23822		11.63093	75.16749				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	553.33900	553.33900		559.50000	559.50000				0.00	448,204,590.00	81	184.00
GOVI	On 01/02/2018	GOVI	563.49300	563.49300		569.76900	569.76900				0.00	450,794,400.00	80	523.00
GOVI	On 03/05/2018	GOVI	573.93400	573.93400		580.32900	580.32900				0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.83390	1.83390		1.80680	1.80680			19.30	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.86560	1.86560		1.83650	1.83650			18.44	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.89630	1.89630		1.86540	1.86540			18.12	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.11520	2.11520		2.07000	2.07000			18.82	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	129.82021	129.82021		129.82513	129.82513				0.00	0.00	0	949.00
I2025	On 01/02/2018	Bond Future	130.90002	130.90002		130.90628	130.90628				0.00	0.00	0	449.00
I2025	On 03/05/2018	Bond Future	133.37044	133.37044		133.37749	133.37749				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future	99.14768	99.14768		99.65480	99.65480				0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	100.99684	100.99684		101.51427	101.51427				0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	101.88472	101.88472		102.41248	102.41248				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	104.78065	104.78065		104.78448	104.78448				0.00	0.00	0	5,179.00
I2033	On 01/02/2018	Bond Future	106.73483	106.73483		106.73962	106.73962				0.00	0.00	0	381.00
I2033	On 03/05/2018	Bond Future	107.66058	107.66058		107.66592	107.66592				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	127.16791	127.16791		127.17237	127.17237				0.00	0.00	0	11,730.00
I2038	On 01/02/2018	Bond Future	128.03047	128.03047		128.03617	128.03617				0.00	0.00	0	6,912.00
I2038	On 03/05/2018	Bond Future	130.44666	130.44666		130.45319	130.45319				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

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
I2046	On 02/11/2017	Bond Future		122.47702	122.47702		121.99048	121.99048			0.00	0.00	0	20,032.00
I2046	On 01/02/2018	Bond Future		124.76127	124.76127		124.26657	124.26657			0.00	0.00	0	3,853.00
I2046	On 03/05/2018	Bond Future		125.51599	125.51599		125.01283	125.01283			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		130.72229	130.72229		131.74311	131.74311			0.00	0.00	0	22,106.00
I2050	On 01/02/2018	Bond Future		131.48125	131.48125		132.52228	132.52228			0.00	0.00	0	6,070.00
I2050	On 03/05/2018	Bond Future		133.96250	133.96250		135.02396	135.02396			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		249.16300	249.16300		249.35200	249.35200			0.00	0.00	0	737.00
IGOV	On 01/02/2018	Index Future		253.81000	253.81000		254.00500	254.00500			0.00	0.00	0	409.00
IGOV	On 03/05/2018	Index Future		258.60000	258.60000		258.80000	258.80000			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		0.13650	0.13650		0.13450	0.13450			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.13530	0.13530		0.13420	0.13420			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.13540	0.13540		0.13380	0.13380			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		1.76240	1.76240		1.76120	1.76120		16.82	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.79390	1.79390		1.79140	1.79140		16.68	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.82580	1.82580		1.82170	1.82170		15.82	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.89580	1.89580		1.95100	1.95100		15.75	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.77150	9.77150		9.66890	9.66890		18.28	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.90760	9.90760		9.79690	9.79690		17.94	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		10.04390	10.04390		9.92440	9.92440		17.04	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		11.12820	11.12820		10.93990	10.93990		16.58	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.35180	1.35180		1.34210	1.34210			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.36760	1.36760		1.35310	1.35310			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
PULA / R	On 18/06/2018	Foreign Exchange Future			1.38460		1.38460		1.36320	1.36320			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.49890		1.49890		1.48260	1.48260			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31930		1.31930		1.32630	1.32630			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32320		1.32320		1.33030	1.33030			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.32700		1.32700		1.33410	1.33410			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17350		1.17350		1.18430	1.18430			0.00	70,410.00	60	125.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18020		1.18020		1.19090	1.19090			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.18700		1.18700		1.19780	1.19780			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			9.27614		111.38900		9.07124	112.70380		7.74	0.00	96,797,041.00	869	104,569.00
R186	On 02/11/2017	Bond Future	8.60	Put	4,421.09000		4.42109		3,109.54000	3.10954	4,421.090	7.59	1.00	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	1,814.16000		1.81416		779.93000	0.77993	1,814.160	7.74	0.93	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			9.35499		108.13325		9.14103	109.47247		7.52	0.00	359,218,656.50	3,322	71,701.00
R186	On 01/02/2018	Bond Future	7.75	Call	7.64000		0.00764		21.53000	0.02153	7.640	7.14	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	200.22000		0.20022		386.92000	0.38692	200.220	7.43	0.10	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	4,278.14000		4.27814		3,263.74000	3.26374	4,278.140	7.52	0.81	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	3,073.51000		3.07351		2,235.29000	2.23529	3,073.510	7.67	0.69	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	2,097.54000		2.09754		1,449.31000	1.44931	2,097.540	7.81	0.55	0.00	0	820.00
R186	On 03/05/2018	Bond Future			9.43683		110.13671		9.21317	111.50120		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			300.54490		300.54490		300.55685	300.55685			0.00	0.00	0	851.00
R197	On 01/02/2018	Bond Future			299.16065		299.16065		299.17543	299.17543			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			304.80639		304.80639		304.82319	304.82319			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			240.56662		240.56662		240.57496	240.57496		4.24	0.00	0.00	0	25,111.00
R202	On 01/02/2018	Bond Future			241.34060		241.34060		241.35132	241.35132		4.47	0.00	0.00	0	4,428.00
R202	On 03/05/2018	Bond Future			245.89536		245.89536		245.90756	245.90756		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			8.52551		98.17842		8.33532	98.96574		4.38	0.00	98,178.42	1	44,263.00
R2023	On 01/02/2018	Bond Future			8.59643		99.98002		8.39445	100.78203		4.61	0.00	0.00	0	27,259.00
R2023	On 03/05/2018	Bond Future			8.66280		97.90294		8.44805	98.72020		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			9.79106		89.51789		9.63645	90.51797			0.00	0.00	0	39,499.00
R2030	On 01/02/2018	Bond Future			9.86995		87.15568		9.70969	88.17439			0.00	0.00	0	21,497.00

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 03/05/2018	Bond Future			9.95384		88.77034		9.78767	89.80827			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			10.00636		87.59648		9.84679	88.69317		11.28	0.00	0.00	0	34,877.00
R2032	On 01/02/2018	Bond Future			10.08910		89.20386		9.92399	90.32088		10.79	0.00	0.00	0	24,844.00
R2032	On 01/02/2018	Bond Future	9.20	Call	257.23000		0.25723		414.67000	0.41467	257.230	10.53	0.11	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	346.94000		0.34694		543.74000	0.54374	346.940	10.57	0.14	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	458.99000		0.45899		700.27000	0.70027	458.990	10.62	0.18	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	524.29000		0.52429		789.60000	0.78960	524.290	10.65	0.20	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.17269		86.69978		10.00176	87.83784		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			10.15654		91.29399		10.02709	92.26401			0.00	91,293,990.00	1,000	25,234.00
R2035	On 01/02/2018	Bond Future			10.24177		92.96923		10.10786	93.95729			0.00	0.00	0	30,857.00
R2035	On 03/05/2018	Bond Future			10.32323		90.19179		10.18480	91.19851			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			10.22610		87.86067		10.10664	88.75074		13.36	0.00	13,706,264.52	156	52,748.00
R2037	On 01/02/2018	Bond Future			10.30558		85.21770		10.18216	86.12437		12.82	0.00	30,763,589.70	361	33,720.00
R2037	On 03/05/2018	Bond Future			10.38884		86.79645		10.26130	87.72034		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			7.49744		103.55528		7.36510	103.69590		0.32	0.00	0.00	0	42,486.00
R204	On 01/02/2018	Bond Future			7.51846		101.41760		7.34630	101.56108		0.69	0.00	0.00	0	18,672.00
R204	On 03/05/2018	Bond Future			7.53446		103.29669		7.29011	103.44323		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			10.31615		90.99830		10.17162	92.14405		14.04	0.00	0.00	0	16,838.00
R2040	On 01/02/2018	Bond Future			10.39619		88.16268		10.24690	89.32966		13.45	0.00	30,063,473.88	341	4,821.00
R2040	On 03/05/2018	Bond Future			10.47986		89.79595		10.32562	90.98499		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			10.33596		88.07359		10.18640	89.26666		14.73	0.00	0.00	0	21,907.00
R2044	On 01/02/2018	Bond Future			10.41353		85.30940		10.25911	86.52465		14.10	0.00	0.00	0	13,571.00
R2044	On 03/05/2018	Bond Future			10.49446		86.88987		10.33501	88.12798		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			10.28601		87.39902		10.13144	88.66488		14.57	0.00	0.00	0	50,118.00
R2048	On 01/02/2018	Bond Future			10.36429		89.00274		10.20467	90.29207		13.94	0.00	89,002.74	1	89,106.00
R2048	On 03/05/2018	Bond Future			10.43882		86.21520		10.27411	87.52884		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

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	On 02/11/2017	Bond Future		7.93500	100.89786		7.69817	101.36286		1.30	0.00	0.00	0	31,167.00
R207	On 01/02/2018	Bond Future		8.00109	99.10824		7.73111	99.58205		1.58	0.00	0.00	0	13,157.00
R207	On 03/05/2018	Bond Future		8.09059	100.94447		7.77741	101.42746		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
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		8.18542	96.51190		7.94949	97.18464		2.37	0.00	0.00	0	33,095.00
R208	On 01/02/2018	Bond Future		8.25474	98.28287		7.99765	98.96820		2.73	0.00	0.00	0	30,712.00
R208	On 03/05/2018	Bond Future		8.32754	96.70282		8.04554	97.40124		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		10.10066	68.73922		9.98115	69.48840		13.47	0.00	155,350,637.20	2,260	104,684.00
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	0.02000	0.00002	0.41000	0.00041	0.020	13.23	0.00	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	3,359.04000	3.35904	2,624.94000	2.62494	3,359.040	13.38	0.99	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	2,256.99000	2.25699	1,588.71000	1.58871	2,256.990	13.47	0.96	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	1,488.90000	1.48890	940.13000	0.94013	1,488.900	13.59	0.85	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	897.08000	0.89708	504.28000	0.50428	897.080	13.70	0.68	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	5.38000	0.00538	1.87000	0.00187	5.380	14.23	0.01	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future		10.17405	70.00057		10.05085	70.76372		12.79	0.00	487,903,972.90	6,970	86,698.00
R209	On 01/02/2018	Bond Future	9.32	Call	278.04000	0.27804	394.25000	0.39425	278.040	12.55	0.13	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	286.42000	0.28642	405.26000	0.40526	286.420	12.56	0.13	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.59	Put	4,313.71000	4.31371	3,749.45000	3.74945	4,313.710	12.70	0.78	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.85	Put	3,080.09000	3.08009	2,613.71000	2.61371	3,080.090	12.88	0.65	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,954.89000	2.95489	2,500.48000	2.50048	2,954.890	12.91	0.64	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,913.87000	2.91387	2,463.46000	2.46346	2,913.870	12.92	0.63	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	2,488.02000	2.48802	2,081.81000	2.08181	2,488.020	13.02	0.58	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	2,139.90000	2.13990	1,773.54000	1.77354	2,139.900	13.11	0.52	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future		10.24770	68.14838		10.12066	68.92594		13.43	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,532.10000	3.53210	3,113.67000	3.11367	3,532.100	13.65	0.57	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

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 02/11/2017	Bond Future	184.77792		184.77792		184.78461	184.78461			0.00	0.00	0	1,480.00
R210	On 01/02/2018	Bond Future	188.22406		188.22406		188.23251	188.23251			0.00	0.00	0	699.00
R210	On 03/05/2018	Bond Future	189.35117		189.35117		189.36086	189.36086			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	150.59301		150.59301		150.77853	150.77853			0.00	0.00	0	2,517.00
R212	On 01/02/2018	Bond Future	151.35786		151.35786		151.54821	151.54821			0.00	151,357,860.00	1,000	1,666.00
R212	On 03/05/2018	Bond Future	154.21430		154.21430		154.40906	154.40906			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	9.88623	80.18079			9.72665	81.17998		11.07	0.00	0.00	0	50,507.00
R213	On 01/02/2018	Bond Future	9.96731	81.65209			9.80219	82.66980		10.59	0.00	0.00	0	20,001.00
R213	On 03/05/2018	Bond Future	10.04475	79.61565			9.87396	80.65265		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	10.23083	68.29764			10.09129	69.19990		14.25	0.00	0.00	0	34,088.00
R214	On 01/02/2018	Bond Future	10.30662	69.55090			10.16273	70.46985		13.50	0.00	0.00	0	13,642.00
R214	On 03/05/2018	Bond Future	10.37871	67.54378			10.23042	68.48012		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	25,185.17000	25,185.17000			24,936.31000	24,936.31000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	25,616.16000	25,616.16000			25,345.10000	25,345.10000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.48100	10.48100			10.35520	10.35520		17.29	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.65340	10.65340			10.51700	10.51700		16.90	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.82510	10.82510			10.68060	10.68060		16.14	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	12.09290	12.09290			11.87130	11.87130		16.63	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.69990	3.69990			3.71190	3.71190		14.83	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.65680	3.65680			3.66820	3.66820		14.52	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.61340	3.61340			3.62500	3.62500		14.94	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.63090	3.63090			3.66600	3.66600		16.09	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.40810	1.40810			1.40320	1.40320			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.39210	1.39210			1.38620	1.38620			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.37800	1.37800			1.37200	1.37200			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

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 :											8,486,411,214.69	551,974	7 436 953.00
Grand Total:											8,486,411,214.69	551,974	7 436 953.00