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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/08/2017

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 02/08/2017	Any day expiry	13.25650	13.25650		13.61460	13.61460		16.90	0.00	0.00	0	0.00
\$ / R	On 02/08/2017	Any day expiry	13.55	Call	0.00000	0.00000	0.00000	0.00000	16.90	0.00	0.00	1,924	0.00
\$ / R	On 04/08/2017	Any day expiry	13.25830		13.25830	13.26090	13.26090		16.28	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry	13.26640		13.26640	13.27440	13.27440		14.63	0.00	0.00	0	70.00
\$ / R	On 11/08/2017	Any day expiry	13.20	Call	159.38650	0.15939	166.25770	0.16626	14.88	0.59	0.00	0	20,000.00
\$ / R	On 15/08/2017	Any day expiry	13.27330		13.27330	13.28320	13.28320		14.25	0.00	0.00	0	0.00
\$ / R	On 15/08/2017	Any day expiry	13.17	Put	97.61860	0.09762	96.23160	0.09623	14.40	0.38	0.00	0	1,000.00
\$ / R	On 16/08/2017	Any day expiry	13.27570		13.27570	13.28540	13.28540		14.34	0.00	0.00	0	0.00
\$ / R	On 16/08/2017	Any day expiry	13.05	Put	63.34370	0.06334	0.00000	0.00000	14.58	0.27	89,446,861.50	25,000	25,000.00
\$ / R	On 16/08/2017	Any day expiry	13.29	Put	157.76420	0.15776	0.00000	0.00000	14.50	0.51	101,796,571.50	15,000	15,000.00
\$ / R	On 16/08/2017	Any day expiry	13.55	Call	61.30960	0.06131	0.00000	0.00000	15.56	0.26	91,535,052.08	26,924	23,076.00
\$ / R	On 17/08/2017	Any day expiry			13.27810	13.27810	13.28760	13.28760	14.44	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	198.51640	0.19852	194.13070	0.19413	14.86	0.57	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.30730	13.30730	13.31400	13.31400	14.56	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	332.45500	0.33245	328.56660	0.32857	15.33	0.63	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	1.04190	0.00104	1.02930	0.00103	31.17	0.00	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/08/2017	Any day expiry		13.30970	13.30970		13.31620	13.31620		14.62	0.00	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry		13.31210	13.31210		13.31840	13.31840		14.65	0.00	0.00	0	6,325.00
\$ / R	On 18/09/2017	Foreign Exchange Future		13.35380	13.35380		13.35920	13.35920		14.83	0.00	1,883,860,627.40	141,073	816,152.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	6.78270	0.00678	6.79440	0.00679	6.783	15.30	0.02	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	12.71960	0.01272	12.68600	0.01269	12.720	14.89	0.04	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	14.81220	0.01481	14.75940	0.01476	14.812	14.78	0.05	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	15.26670	0.01527	15.20970	0.01521	15.267	14.76	0.05	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	30.74680	0.03075	30.51990	0.03052	30.747	14.27	0.09	0.00	0	33,025.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	34.38520	0.03439	34.11530	0.03412	34.385	14.19	0.10	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	35.35230	0.03535	35.07110	0.03507	35.352	14.17	0.11	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	40.55660	0.04056	40.21290	0.04021	40.557	14.07	0.12	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	666.34590	0.66635	671.17180	0.67117	666.346	13.94	0.83	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	62.54590	0.06255	61.97180	0.06197	62.546	13.94	0.17	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	73.25580	0.07326	72.59910	0.07260	73.256	14.01	0.19	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	552.26950	0.55227	556.82420	0.55682	552.269	14.16	0.76	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	116.16150	0.11616	115.19120	0.11519	116.161	14.25	0.27	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	482.87220	0.48287	487.21370	0.48721	482.872	14.31	0.71	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	129.07220	0.12907	128.01370	0.12801	129.072	14.31	0.29	0.00	0	21,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	181.49660	0.18150	180.10200	0.18010	181.497	14.52	0.37	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	185.67990	0.18568	184.25710	0.18426	185.680	14.53	0.37	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	207.46910	0.20747	205.91750	0.20592	207.469	14.61	0.40	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	361.26910	0.36127	365.11750	0.36512	361.269	14.61	0.60	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	230.72380	0.23072	229.03790	0.22904	230.724	14.68	0.43	0.00	0	25,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	310.75290	0.31075	308.71860	0.30872	310.753	14.99	0.51	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	264.55290	0.26455	267.91860	0.26792	264.553	14.99	0.49	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	256.61130	0.25661	259.94580	0.25995	256.611	15.06	0.47	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	245.09680	0.24510	248.38660	0.24839	245.097	15.15	0.46	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	341.29680	0.34130	339.18660	0.33919	341.297	15.15	0.54	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	234.05180	0.23405	237.29700	0.23730	234.052	15.25	0.44	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	226.94280	0.22694	230.15890	0.23016	226.943	15.31	0.43	230,810.36	40	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	461.60550	0.46161	459.22590	0.45923	461.606	15.73	0.63	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	179.68980	0.17969	182.68100	0.18268	179.690	15.79	0.36	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	549.76270	0.54976	547.20420	0.54720	549.763	16.11	0.68	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	557.36260	0.55736	554.79030	0.55479	557.363	16.14	0.69	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	141.92490	0.14192	144.69220	0.14469	141.925	16.27	0.30	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	139.70380	0.13970	142.45720	0.14246	139.704	16.30	0.29	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	121.20760	0.12121	123.82490	0.12382	121.208	16.59	0.26	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	113.79610	0.11380	116.35340	0.11635	113.796	16.72	0.25	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	103.52820	0.10353	105.99660	0.10600	103.528	16.91	0.23	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	74.61910	0.07462	76.84020	0.07684	74.619	17.47	0.17	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	938.41600	0.93842	935.21170	0.93521	938.416	17.52	0.83	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,027.52890	1.02753	1,024.19790	1.02420	1,027.529	17.80	0.86	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	60.33710	0.06034	62.39240	0.06239	60.337	17.83	0.14	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,164.25950	1.16426	1,160.73880	1.16074	1,164.259	18.21	0.88	0.00	0	150.00

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	14.50	Call	45.78430	0.04578	47.62630	0.04763	45.784	18.30	0.11	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	42.23850	0.04224	44.01910	0.04402	42.239	18.43	0.10	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	32.01460	0.03201	33.55140	0.03355	32.015	18.88	0.08	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	30.84290	0.03084	32.31670	0.03232	30.843	18.91	0.08	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	18.91310	0.01891	19.73450	0.01973	18.913	19.31	0.05	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	2.81550	0.00282	2.81180	0.00281	2.816	20.84	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	2.54020	0.00254	2.52000	0.00252	2.540	23.02	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	2.49440	0.00249	2.47090	0.00247	2.494	23.56	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	2.39780	0.00240	2.36520	0.00237	2.398	25.19	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	2.36100	0.00236	2.32290	0.00232	2.361	26.28	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	2.35710	0.00236	2.31820	0.00232	2.357	26.45	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.70850	0.00071	0.68990	0.00069	0.708	28.19	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.37430	13.37430	13.37990	13.37990		14.89	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	388.71990	0.38872	386.81060	0.38681	388.720	15.34	0.55	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	3.33070	0.00333	3.27960	0.00328	3.331	25.58	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.37650	13.37650	13.38210	13.38210		14.91	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.37880	13.37880	13.38440	13.38440		14.93	0.00	0.00	0	1,930.00
\$ / R	On 23/10/2017	Any day expiry			13.42980	13.42980	13.43590	13.43590		15.20	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.43810	13.43810	13.44430	13.44430		15.27	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	164.98940	0.16499	163.18800	0.16319	164.989	14.40	0.28	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	433.28350	0.43328	430.21440	0.43021	433.283	15.40	0.51	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	195.09020	0.19509	197.95550	0.19796	195.090	16.92	0.29	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	4.64090	0.00464	4.41950	0.00442	4.641	22.49	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.47400	13.47400	13.48040	13.48040		15.34	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.50630	13.50630	13.51240	13.51240		15.54	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	472.74700	0.47275	469.31460	0.46931	472.747	15.54	0.48	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	5.60560	0.00561	7.81260	0.00781	5.606	20.38	0.01	0.00	0	60.00
\$ / R	On 15/12/2017	Any day expiry			13.54290	13.54290	13.54860	13.54860		15.74	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.54930	13.54930	13.55500	13.55500		15.72	0.00	57,652,271.50	4,255	114,699.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	29.83220	0.02983	30.53150	0.03053	29.832	14.90	0.05	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	42.71070	0.04271	43.73310	0.04373	42.711	14.29	0.08	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	58.07180	0.05807	59.41800	0.05942	58.072	13.81	0.10	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	88.02090	0.08802	89.15910	0.08916	88.021	14.01	0.14	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	107.63180	0.10763	108.56680	0.10857	107.632	14.12	0.17	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	142.52730	0.14253	143.02900	0.14303	142.527	14.28	0.20	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	254.79930	0.25480	253.90510	0.25391	254.799	14.76	0.31	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	295.74220	0.29574	294.41020	0.29441	295.742	14.93	0.34	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	304.35660	0.30436	302.93180	0.30293	304.357	14.97	0.35	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	331.03520	0.33104	329.32920	0.32933	331.035	15.07	0.37	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	344.84640	0.34485	342.99690	0.34300	344.846	15.12	0.37	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	663.04370	0.66304	666.70140	0.66670	663.044	15.19	0.61	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	413.36980	0.41337	410.83790	0.41084	413.370	15.37	0.42	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	439.43760	0.43944	436.65780	0.43666	439.438	15.45	0.43	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	543.31830	0.54332	545.73420	0.54573	543.318	15.63	0.53	0.00	0	10,316.00

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	13.80	Call	428.58080	0.42858	430.35010	0.43035	428.581	16.25	0.45	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	816.91020	0.81691	812.70160	0.81270	816.910	16.67	0.61	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,199.05820	1.19906	1,194.55420	1.19455	1,199.058	17.73	0.71	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	169.73480	0.16973	170.91910	0.17092	169.735	18.72	0.20	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	155.56700	0.15557	156.73440	0.15673	155.567	18.90	0.19	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	154.34400	0.15434	155.50940	0.15551	154.344	18.92	0.19	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	114.77620	0.11478	115.88050	0.11588	114.776	19.54	0.14	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	78.81680	0.07882	79.83240	0.07983	78.817	20.35	0.10	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	34.77960	0.03478	36.87980	0.03688	34.780	22.01	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	32.24550	0.03225	34.40920	0.03441	32.246	22.17	0.04	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	15.71420	0.01571	17.32610	0.01733	15.714	22.68	0.02	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.55790	13.55790	13.56360	13.56360		15.76	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	498.83830	0.49884	495.47470	0.49547	498.838	15.67	0.46	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	19.60830	0.01961	21.15980	0.02116	19.608	22.95	0.03	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.56870	13.56870	13.57420	13.57420		15.72	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.58160	13.58160	13.58700	13.58700		15.80	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.59670	13.59670	13.60190	13.60190		15.81	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	359.55070	0.35955	358.08910	0.35809	359.551	15.11	0.36	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	249.42190	0.24942	249.94480	0.24994	249.422	18.13	0.27	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	229.99720	0.23000	230.54030	0.23054	229.997	18.37	0.25	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.64400	13.64400	13.64880	13.64880		15.93	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	410.75110	0.41075	409.23790	0.40924	410.751	15.27	0.38	257,865,232.50	50,000	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	425.37110	0.42537	423.68170	0.42368	425.371	15.32	0.39	0.00	0	7,904.00
\$ / R	On 01/02/2018	Any day expiry			13.64610	13.64610	13.65100	13.65100		15.93	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	355.92540	0.35593	355.07850	0.35508	355.925	15.07	0.34	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	183.33550	0.18334	183.31510	0.18332	183.335	19.25	0.19	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.67170	13.67170	13.67640	13.67640		15.97	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.67590	13.67590	13.68070	13.68070		15.98	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.74380	13.74380	13.74850	13.74850		16.19	0.00	59,936,711.80	4,361	109,158.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	84.41420	0.08441	85.32280	0.08532	84.414	14.43	0.11	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	171.39420	0.17139	173.30210	0.17330	171.394	14.46	0.19	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	328.43520	0.32844	327.55510	0.32756	328.435	14.97	0.30	0.00	0	73,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	436.91360	0.43691	434.77000	0.43477	436.914	15.35	0.36	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	500.73530	0.50074	497.97110	0.49797	500.735	15.57	0.39	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	805.06750	0.80507	800.25960	0.80026	805.068	16.47	0.51	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	984.36650	0.98437	979.21880	0.97922	984.366	16.92	0.57	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	367.68980	0.36769	367.08540	0.36709	367.690	18.20	0.31	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	331.23750	0.33124	330.70330	0.33070	331.238	18.55	0.28	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	272.71640	0.27272	272.30160	0.27230	272.716	19.03	0.24	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	266.72950	0.26673	266.33010	0.26633	266.730	19.08	0.24	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	232.48990	0.23249	232.17530	0.23218	232.490	19.41	0.21	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	203.15640	0.20316	202.92420	0.20292	203.156	19.74	0.19	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	186.61970	0.18662	186.44080	0.18644	186.620	19.95	0.17	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.82230	13.82230	13.82690	13.82690		16.28	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,601.52280		1.60152	1,596.69940	1.59670	1,601.523		18.20	0.67	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	284.25110		0.28425	284.38620	0.28439	284.251		19.30	0.23	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.85580		13.85580	13.86060	13.86060			16.38	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.86410		13.86410	13.86890	13.86890			16.37	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.93440		13.93440	13.93990	13.93990			16.51	0.00	0.00	0	100,881.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	17.50200		0.01750	15.75380	0.01575	17.502		13.36	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	370.65480		0.37065	369.69270	0.36969	370.655		15.16	0.28	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	385.67670		0.38568	384.44180	0.38444	385.677		15.20	0.29	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	404.95100		0.40495	403.37750	0.40338	404.951		15.25	0.30	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	686.04300		0.68604	681.56430	0.68156	686.043		16.03	0.41	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	719.50620		0.71951	714.80960	0.71481	719.506		16.13	0.43	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	507.31970		0.50732	506.86630	0.50687	507.320		18.20	0.35	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	500.90360		0.50090	500.46170	0.50046	500.904		18.25	0.34	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	294.34640		0.29435	294.61800	0.29462	294.346		19.78	0.22	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.96330		13.96330	13.98300	13.98300			16.51	0.00	3,145,050.00	225	75.00
\$ / R	On 13/08/2018	Any day expiry			14.04980		14.04980	14.05610	14.05610			16.67	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.12060		14.12060	14.12690	14.12690			16.84	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	22.24610		0.02225	19.69000	0.01969	22.246		12.84	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	378.27770		0.37828	379.40610	0.37941	378.278		15.27	0.25	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	482.28790		0.48229	483.72820	0.48373	482.288		19.41	0.29	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.23580		14.23580	14.24230	14.24230			17.14	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.29850		14.29850	14.30510	14.30510			17.24	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.42180		14.42180	14.42850	14.42850			17.41	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.48850		14.48850	14.49530	14.49530			17.52	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.66640		14.66640	14.67350	14.67350			17.68	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.53700		15.53700	15.55030	15.55030			18.48	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.64990		15.64990	15.66410	15.66410			18.54	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.76760		15.76760	15.78280	15.78280			18.75	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.35380		13.35380	13.35920	13.35920			14.83	0.00	333,845.00	25	425.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.54930		13.54930	13.55500	13.55500			15.72	0.00	67,746.50	5	131.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.74380		13.74380	13.74850	13.74850			16.19	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.93440		13.93440	13.93990	13.93990			16.51	0.00	0.00	0	182.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.66640		14.66640	14.67350	14.67350			17.04	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.68070		17.68070	17.69150	17.69150			15.77	0.00	1,623,530,277.50	91,825	192,073.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	1,054.28780		1.05429	1,062.28300	1.06228	1,054.288		15.35	0.86	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	151.01730		0.15102	153.46150	0.15346	151.017		17.23	0.24	0.00	0	300.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.99140		17.99140	18.00310	18.00310			16.59	0.00	0.00	0	9,997.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.30210		18.30210	18.31290	18.31290			16.94	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.60840		18.60840	18.62020	18.62020			17.11	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.91130		18.91130	18.92460	18.92460			17.14	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.81540		19.81540	19.83050	19.83050			17.02	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12116		0.12116		0.12151	0.12151		21.18	0.00	0.00	0	5,939.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12347		0.12347		0.12384	0.12384		18.71	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12586		0.12586		0.12622	0.12622		16.82	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13687		0.13687		0.13729	0.13729		20.70	0.00	0.00	0	0.00
€ / R	On 29/08/2017	Any day expiry			15.79110		15.79110		15.73420	15.73420		13.80	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.86360		15.86360		15.80490	15.80490		14.15	0.00	33,662,559.20	2,122	109,940.00
€ / R	On 27/09/2017	Any day expiry			15.89590		15.89590		15.83750	15.83750		14.32	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.99720		15.99720		15.93900	15.93900		14.66	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			16.10550		16.10550		16.04650	16.04650		14.84	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.17580		16.17580		16.11630	16.11630		14.92	0.00	4,739,509.40	293	31,777.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	32.44940		0.03245		33.48780	0.03349	32.449	14.77	0.05	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	509.86220		0.50986		481.60650	0.48161	509.862	15.30	0.46	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.20800		16.20800		16.14820	16.14820		14.97	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.49290		16.49290		16.43130	16.43130		15.37	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	203.84990		0.20385		215.20200	0.21520	203.850	14.09	0.19	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	216.14950		0.21615		227.82250	0.22782	216.150	14.12	0.20	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.80940		16.80940		16.74760	16.74760		15.68	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.14230		18.14230		18.07880	18.07880		15.79	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.55122		94.55122		94.65888	94.65888			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.57216		91.57216		91.68849	91.68849			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.33940		90.33940		90.46203	90.46203			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.52341		92.52341		92.64797	92.64797			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.32552		96.32552		96.44722	96.44722			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.89856		94.89856		95.01931	95.01931			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.98459		96.98459		97.10333	97.10333			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.72130		100.72130		100.83872	100.83872			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61253		99.61253		99.61253	99.61253			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.76332		99.76332		99.76149	99.76149			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.63972		99.63972		99.63629	99.63629			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.70033		99.70033		99.70067	99.70067			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.79398		99.79398		99.79713	99.79713			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.79528		99.79528		99.79313	99.79313			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.91712		98.91712		98.91435	98.91435			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.39685		98.39685		98.39451	98.39451			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.25896		98.25896		98.26257	98.26257			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.55000		98.55000		98.56000	98.56000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			98.86470		98.86470		98.87527	98.87527			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.18427		99.18427		99.19983	99.19983			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.53619		99.53619		99.55400	99.55400			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
5Y STND	On 17/12/2020	Interest Rate Swap		95.55477	95.55477		95.56855	95.56855			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.75939	94.75939		94.78058	94.78058			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.93824	93.93824		93.96725	93.96725			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.09196	94.09196		94.13082	94.13082			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.26209	96.26209		96.31257	96.31257			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.36984	96.36984		96.43095	96.43095			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.55065	97.55065		97.62027	97.62027			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.75515	99.75515		99.82361	99.82361			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		546.83700	546.83700		546.62000	546.62000			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		556.89900	556.89900		556.68000	556.68000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		567.23300	567.23300		567.01300	567.01300			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		577.90000	577.90000		577.67800	577.67800			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		629.15900	629.15900		628.75700	628.75700			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		640.73600	640.73600		640.32700	640.32700			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		652.62500	652.62500		652.21300	652.21300			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		664.89900	664.89900		664.48100	664.48100			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		563.84800	563.84800		563.42100	563.42100			0.00	11,276,960.00	2	88.00
ALBI	On 02/11/2017	Index Future		574.22300	574.22300		573.78900	573.78900			0.00	28,711,150.00	5	596.00
ALBI	On 01/02/2018	Index Future		584.87900	584.87900		584.44000	584.44000			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		595.87800	595.87800		595.43300	595.43300			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.63820	10.63820		10.66020	10.66020		13.58	0.00	0.00	0	25,455.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.78160	10.78160		10.80400	10.80400		14.26	0.00	0.00	0	6,890.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.92490	10.92490		10.94690	10.94690		14.18	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		11.06500	11.06500		11.08810	11.08810		13.90	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.59190	11.59190		11.61790	11.61790		14.04	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.62600	10.62600		10.70440	10.70440		13.11	0.00	0.00	0	620.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.79080	10.79080		10.87050	10.87050		13.72	0.00	0.00	0	1,250.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.95260	10.95260		11.03170	11.03170		14.07	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.84150	13.84150		13.87630	13.87630		14.38	0.00	0.00	0	2,508.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.12820	14.12820		14.16470	14.16470		15.00	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.42060	14.42060		14.45770	14.45770		15.30	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.70220	15.70220		15.74500	15.74500		16.41	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.98080	1.98080		1.98180	1.98180		14.68	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.99970	1.99970		2.00080	2.00080		15.09	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.01740	2.01740		2.01880	2.01880		15.33	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.01780	2.01780		2.02010	2.02010		16.34	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
DKK / R	On 18/09/2017	Foreign Exchange Future		2.13410	2.13410		2.12650	2.12650		15.60	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.17670	2.17670		2.16910	2.16910		15.73	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.44660	2.44660		2.43780	2.43780		17.68	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		10.79613	78.04399		10.80956	77.96199			0.00	9,677,454.76	124	2,000.00
ES33	On 02/11/2017	Bond Future		10.89891	75.68986		10.91273	75.60682			0.00	4,692,771.32	62	9,466.00
ES33	On 01/02/2018	Bond Future		11.00677	77.09421		11.02103	77.00994			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future		11.11213	74.75185		11.12688	74.66608			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		11.07115	80.80625		11.08463	80.71424			0.00	11,312,875.00	140	7,957.00
ES42	On 02/11/2017	Bond Future		11.17509	78.03198		11.18899	77.93869			0.00	5,462,238.60	70	7,957.00
ES42	On 01/02/2018	Bond Future		11.28059	79.47956		11.29492	79.38494			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future		11.38889	76.71259		11.40373	76.61627			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 03/08/2017	GOVI		562.70700	562.70700		562.28600	562.28600			0.00	39,389,490.00	7	27.00
GOVI	On 02/11/2017	GOVI		573.06100	573.06100		572.63400	572.63400			0.00	40,114,270.00	7	500.00
GOVI	On 01/02/2018	GOVI		583.69500	583.69500		583.26300	583.26300			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		594.67200	594.67200		594.23400	594.23400			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.71040	1.71040		1.71210	1.71210		14.65	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.73920	1.73920		1.74120	1.74120		15.74	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.76700	1.76700		1.76900	1.76900		15.83	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.89390	1.89390		1.89660	1.89660		17.36	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		127.49586	127.49586		127.50964	127.50964			0.00	0.00	0	1,914.00
I2025	On 02/11/2017	Bond Future		129.89000	129.89000		129.90559	129.90559			0.00	0.00	0	2,291.00

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
I2025	On 01/02/2018	Bond Future		131.00394	131.00394		131.02019	131.02019			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.53710	133.53710		133.55437	133.55437			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 03/08/2017	Bond Future		99.43793	99.43793		99.44854	99.44854			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future		100.30358	100.30358		100.31565	100.31565			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future		102.20774	102.20774		102.22025	102.22025			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		103.15613	103.15613		103.16939	103.16939			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 03/08/2017	Bond Future		104.02090	104.02090		104.03200	104.03200			0.00	496,491,755.70	4,773	6,133.00
I2033	On 02/11/2017	Bond Future		104.90204	104.90204		104.91463	104.91463			0.00	500,697,436.92	4,773	5,174.00
I2033	On 01/02/2018	Bond Future		106.89360	106.89360		106.90675	106.90675			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.86201	107.86201		107.87591	107.87591			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 03/08/2017	Bond Future		127.83621	127.83621		127.85074	127.85074			0.00	1,582,867,952.22	12,382	10,915.00
I2038	On 02/11/2017	Bond Future		130.23660	130.23660		130.25304	130.25304			0.00	1,505,014,149.60	11,556	19,558.00
I2038	On 01/02/2018	Bond Future		131.18818	131.18818		131.20511	131.20511			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		133.72498	133.72498		133.74295	133.74295			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		125.13809	125.13809		125.15122	125.15122			0.00	1,267,148,299.34	10,126	14,798.00
I2046	On 02/11/2017	Bond Future		125.91408	125.91408		125.92905	125.92905			0.00	1,272,613,606.56	10,107	21,292.00
I2046	On 01/02/2018	Bond Future		128.30429	128.30429		128.32015	128.32015			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		129.16996	129.16996		129.18669	129.18669			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 03/08/2017	Bond Future		131.48847	131.48847		130.47362	130.47362			0.00	1,943,531,075.07	14,781	22,839.00
I2050	On 02/11/2017	Bond Future		133.95754	133.95754		132.92524	132.92524			0.00	1,913,717,416.44	14,286	21,927.00
I2050	On 01/02/2018	Bond Future		134.80939	134.80939		133.75775	133.75775			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		137.41607	137.41607		136.34491	136.34491			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 03/08/2017	Index Future		246.67900	246.67900		246.49000	246.49000			0.00	742,503,790.00	301	480.00
IGOV	On 02/11/2017	Index Future		251.31100	251.31100		251.12000	251.12000			0.00	746,393,670.00	297	1,161.00
IGOV	On 01/02/2018	Index Future		256.08200	256.08200		255.88800	255.88800			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		261.03400	261.03400		260.83800	260.83800			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		6.93000	93.07000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		6.82000	93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		6.76000	93.24000		6.76000	93.24000			0.00	0.00	0	0.00

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
JIBAR FUTURE	On 17/01/2018		Jibar Tradeable Future	6.73000	93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	6.66000	93.34000		6.66000	93.34000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018		Jibar Tradeable Future	6.63000	93.37000		6.63000	93.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018		Jibar Tradeable Future	6.65000	93.35000		6.65000	93.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018		Jibar Tradeable Future	6.70000	93.30000		6.70000	93.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019		Jibar Tradeable Future	6.77000	93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019		Jibar Tradeable Future	6.83000	93.17000		6.83000	93.17000			0.00	0.00	0	0.00
KES / R	On 18/09/2017		Foreign Exchange Future	0.12750	0.12750		0.12750	0.12750			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017		Foreign Exchange Future	0.12690	0.12690		0.12640	0.12640			0.00	0.00	0	0.00
KES / R	On 19/03/2018		Foreign Exchange Future	0.12620	0.12620		0.12570	0.12570			0.00	0.00	0	0.00
KES / R	On 18/06/2018		Foreign Exchange Future	0.12580	0.12580		0.12550	0.12550			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019		Foreign Exchange Future	0.12180	0.12180		0.11960	0.11960			0.00	0.00	0	0.00
NOK/R	On 18/09/2017		Foreign Exchange Future	1.69530	1.69530		1.69230	1.69230		13.56	0.00	0.00	0	0.00
NOK/R	On 18/12/2017		Foreign Exchange Future	1.72330	1.72330		1.72020	1.72020		13.81	0.00	0.00	0	0.00
NOK/R	On 19/03/2018		Foreign Exchange Future	1.75120	1.75120		1.74800	1.74800		14.46	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.89090	1.89090		1.88970	1.88970		15.32	0.00	0.00	0	0.00
NZ\$ / R	On 15/08/2017		Any day expiry	9.86560	9.86560		9.99520	9.99520		13.86	0.00	0.00	0	0.00
NZ\$ / R	On 15/08/2017	9.91	Put	129.06290	0.12906		0.00000	0.00000	129.063	14.16	0.56	55,714,837.50	10,000	10,000.00
NZ\$ / R	On 18/09/2017		Foreign Exchange Future	9.91930	9.91930		9.99520	9.99520		14.20	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017		Foreign Exchange Future	10.04850	10.04850		10.12520	10.12520		14.90	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018		Foreign Exchange Future	10.17700	10.17700		10.25390	10.25390		14.71	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	10.77600	10.77600		10.85080	10.85080		14.93	0.00	0.00	0	0.00
PULA / R	On 18/09/2017		Foreign Exchange Future	1.30210	1.30210		1.30420	1.30420			0.00	0.00	0	0.00
PULA / R	On 18/12/2017		Foreign Exchange Future	1.31310	1.31310		1.31810	1.31810			0.00	0.00	0	0.00
PULA / R	On 19/03/2018		Foreign Exchange Future	1.32750	1.32750		1.33200	1.33200			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.35840	1.35840		1.35230	1.35230			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017		Foreign Exchange Future	1.32400	1.32400		1.32430	1.32430			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017		Foreign Exchange Future	1.32780	1.32780		1.32820	1.32820			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018		Foreign Exchange Future	1.33170	1.33170		1.33200	1.33200			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017		Foreign Exchange Future	1.18790	1.18790		1.18310	1.18310			0.00	0.00	0	1,951.00
QUANTO € / \$	On 18/12/2017		Foreign Exchange Future	1.19390	1.19390		1.18900	1.18900			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018		Foreign Exchange Future	1.20000	1.20000		1.19510	1.19510			0.00	0.00	0	0.00
R186	On 03/08/2017		Bond Future	8.60055	113.40695		8.61222	113.32708		7.44	0.00	657,987,123.90	5,802	47,214.00
R186	On 03/08/2017	8.65	Put	57.83000	0.05783		143.46000	0.14346	57.830	7.53	0.22	0.00	0	2,500.00
R186	On 03/08/2017	8.75	Put	1.80000	0.00180		19.53000	0.01953	1.800	7.59	0.01	0.00	0	3,654.00
R186	On 03/08/2017	8.80	Put	0.16000	0.00016		5.32000	0.00532	0.160	7.62	0.00	0.00	0	7,100.00
R186	On 03/08/2017	8.85	Put	0.01000	0.00001		1.17000	0.00117	0.010	7.65	0.00	0.00	0	733.00

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
R186	On 03/08/2017	Bond Future	9.35	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	7.96	0.00	0.00	0	733.00
R186	On 03/08/2017	Bond Future	9.50	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	8.05	0.00	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.64718	115.49379		8.65926	115.41301			7.30	0.00	1,243,059,661.77	10,763	166,907.00
R186	On 02/11/2017	Bond Future	8.75	Put	1,363.11000	1.36311		1,407.04000	1.40704	1,363.110		7.30	0.43	0.00	0	2,500.00
R186	On 02/11/2017	Bond Future	9.00	Put	784.69000	0.78469		816.09000	0.81609	784.690		7.43	0.29	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.69508	112.33626		8.70760	112.25450			7.43	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	386.71000	0.38671		378.84000	0.37884	386.710		7.05	0.14	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,752.75000	1.75275		1,724.56000	1.72456	1,752.750		7.33	0.42	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,524.77000	1.52477		1,560.64000	1.56064	1,524.770		7.57	0.36	0.00	0	6,200.00
R186	On 03/05/2018	Bond Future			8.74264	114.44841		8.75568	114.36531			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			295.13766	295.13766		295.17005	295.17005				0.00	14,756,883.00	50	813.00
R197	On 02/11/2017	Bond Future			300.67960	300.67960		300.71649	300.71649				0.00	7,516,990.00	25	2,350.00
R197	On 01/02/2018	Bond Future			299.33804	299.33804		299.37633	299.37633				0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.12614	305.12614		305.16674	305.16674				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			236.87650	236.87650		236.90103	236.90103				0.00	3,240,233,643.50	13,679	19,674.00
R202	On 02/11/2017	Bond Future			241.32456	241.32456		241.35233	241.35233				0.00	4,457,023,298.64	18,469	28,529.00
R202	On 01/02/2018	Bond Future			242.16149	242.16149		242.19045	242.19045				0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			246.84404	246.84404		246.87482	246.87482				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 03/08/2017	Bond Future			7.95035	102.49559		7.96142	102.44686			4.90	0.00	1,684,310,030.47	16,433	11,815.00
R2023	On 02/11/2017	Bond Future			7.98105	100.45336		7.99265	100.40421			4.45	0.00	2,034,381,446.72	20,252	53,785.00
R2023	On 01/02/2018	Bond Future			8.01344	102.31726		8.02564	102.26764			4.47	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			8.03635	100.31080		8.04927	100.26040			4.45	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.15061	91.71321		9.16247	91.63122				0.00	2,200,199,907.90	23,990	14,596.00
R2030	On 02/11/2017	Bond Future			9.20392	93.40082		9.21611	93.31781				0.00	2,569,923,562.30	27,515	54,270.00
R2030	On 01/02/2018	Bond Future			9.25892	91.12903		9.27148	91.04488				0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.31694	92.84238		9.32993	92.75675				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			9.36068	94.15319		9.37272	94.06432			10.62	0.00	43,310,467.40	460	12,287.00
R2032	On 02/11/2017	Bond Future			9.41963	91.72901		9.43200	91.63899			11.10	0.00	42,195,344.60	460	32,123.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 01/02/2018	Bond Future		9.47980	93.43089		9.49253	93.33958		10.71	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future		9.53887	91.03027		9.55201	90.93736		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		9.62071	97.60847		9.63287	97.51129			0.00	136,651,858.00	1,400	1,236.00
R2035	On 02/11/2017	Bond Future		9.68497	94.90600		9.69745	94.80758			0.00	132,868,400.00	1,400	12,213.00
R2035	On 01/02/2018	Bond Future		9.75181	96.66700		9.76465	96.56715			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.81382	93.98366		9.82706	93.88202			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		9.70068	89.75902		9.71274	89.66299		12.59	0.00	907,643,210.24	10,112	16,459.00
R2037	On 02/11/2017	Bond Future		9.76083	91.41070		9.77320	91.31336		12.67	0.00	541,242,754.70	5,921	63,473.00
R2037	On 01/02/2018	Bond Future		9.82287	88.85163		9.83558	88.75287		12.80	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future		9.88733	90.52213		9.90042	90.42166		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		7.10452	102.18445		7.12829	102.15368		0.97	0.00	2,587,616,827.35	25,323	5,449.00
R204	On 02/11/2017	Bond Future		7.01924	104.06477		7.04809	104.03393		0.50	0.00	2,340,937,001.15	22,495	44,643.00
R204	On 01/02/2018	Bond Future		6.87297	101.95723		6.90985	101.92628		0.67	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.57500	103.87435		6.62692	103.84293		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		9.86071	92.46551		9.87286	92.36345		13.23	0.00	1,079,349,898.23	11,673	2,558.00
R2040	On 02/11/2017	Bond Future		9.92369	94.16699		9.93616	94.06347		13.34	0.00	1,373,048,881.19	14,581	14,969.00
R2040	On 01/02/2018	Bond Future		9.98871	91.40875		10.00151	91.30382		13.48	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		10.05610	93.12731		10.06929	93.02051		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		9.88069	89.63269		9.89277	89.53022		13.84	0.00	42,127,364.30	470	18,023.00
R2044	On 02/11/2017	Bond Future		9.94160	91.28210		9.95399	91.17817		13.99	0.00	56,138,491.50	615	20,734.00
R2044	On 01/02/2018	Bond Future		10.00439	88.59551		10.01711	88.49009		14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		10.06935	90.26114		10.08245	90.15383		13.99	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 03/08/2017	Bond Future		9.84569	93.27781		9.85776	93.17266		13.67	0.00	814,128,725.68	8,728	53,460.00
R2048	On 02/11/2017	Bond Future		9.90748	90.55912		9.91987	90.45241		14.51	0.00	872,265,443.84	9,632	73,711.00
R2048	On 01/02/2018	Bond Future		9.97147	92.23941		9.98420	92.13110		13.95	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future		10.03090	89.53621		10.04400	89.42597		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		7.36999	100.20238		7.38002	100.18042		1.85	0.00	2,883,423,686.88	28,776	5,055.00

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 03/08/2017	Bond Future	8.19	Call	1,775.26000		1.77526	1,753.30000	1.75330	1,775.260		2.02	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.35268		102.04623	7.36369	102.02436			1.40	0.00	1,892,753,474.04	18,548	40,855.00
R207	On 01/02/2018	Bond Future			7.32609		100.29842	7.33837	100.27660			1.52	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.29072		102.18429	7.30486	102.16219			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			7.52516		99.95323	7.53568	99.92071			2.99	0.00	1,449,321,835.00	14,500	6,876.00
R208	On 02/11/2017	Bond Future			7.53122		98.39154	7.54244	98.35893			2.51	0.00	1,117,727,894.40	11,360	32,234.00
R208	On 01/02/2018	Bond Future			7.53485		100.21707	7.54690	100.18431			2.57	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.52776		98.70002	7.54092	98.66675			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			9.58565		73.47948	9.59760	73.39952			12.53	0.00	3,432,079,551.84	46,708	19,932.00
R209	On 02/11/2017	Bond Future			9.64214		71.68261	9.65439	71.60150			13.33	0.00	3,840,969,291.63	53,583	84,004.00
R209	On 02/11/2017	Bond Future	8.30	Call	41.24000		0.04124	40.69000	0.04069	41.240		12.74	0.02	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	453.02000		0.45302	444.86000	0.44486	453.020		12.89	0.18	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,570.27000		1.57027	1,615.46000	1.61546	1,570.270		13.33	0.43	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	976.45000		0.97645	1,010.58000	1.01058	976.450		13.56	0.30	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	260.22000		0.26022	273.88000	0.27388	260.220		14.10	0.10	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.69951		73.01252	9.71207	72.93023			12.82	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.75574		71.23581	9.76865	71.15211			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
R210	On 03/08/2017	Bond Future			184.70679		184.70679	184.72661	184.72661				0.00	0.00	0	55.00
R210	On 02/11/2017	Bond Future			185.78938		185.78938	185.81205	185.81205				0.00	0.00	0	2,234.00
R210	On 01/02/2018	Bond Future			189.31650		189.31650	189.33999	189.33999				0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.52841		190.52841	190.55334	190.55334				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			148.18382		148.18382	148.29395	148.29395				0.00	0.00	0	2,258.00
R212	On 02/11/2017	Bond Future			150.96644		150.96644	151.08047	151.08047				0.00	0.00	0	3,812.00
R212	On 01/02/2018	Bond Future			151.77243		151.77243	151.88909	151.88909				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 03/05/2018	Bond Future	154.70721		154.70721		154.82687	154.82687			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	9.24062		85.92799		9.25250	85.84828		10.36	0.00	3,382,641,254.34	39,366	4,868.00
R213	On 02/11/2017	Bond Future	9.29669		83.96100		9.30889	83.88026		10.88	0.00	3,119,403,033.00	37,153	62,910.00
R213	On 01/02/2018	Bond Future	9.35504		85.51892		9.36760	85.43699		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.40845		83.57689		9.42139	83.49362		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	9.77066		72.89706		9.78266	72.81452		13.24	0.00	1,452,401,023.44	19,924	10,904.00
R214	On 02/11/2017	Bond Future	9.83002		70.94375		9.84231	70.86009		14.18	0.00	1,690,022,012.50	23,822	44,098.00
R214	On 01/02/2018	Bond Future	9.89141		72.26011		9.90402	72.17520		13.59	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.94829		70.32236		9.96125	70.23594		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	23,670.11000		23,670.11000		23,641.46000	23,641.46000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.83740		9.83740		9.85180	9.85180		13.34	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.89790		10.89790		10.91340	10.91340		15.09	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.72900		3.72900		3.74750	3.74750		12.13	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.64910		3.64910		3.66700	3.66700		13.95	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.50290		3.50290		3.50610	3.50610		14.99	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.44610		1.44610		1.45600	1.45600			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.42380		1.42380		1.43330	1.43330			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.39940		1.39940		1.40820	1.40820			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20370		1.20370		1.21130	1.21130			0.00	0.00	0	0.00
Total for Derivatives :												69,724,794,598.72	1,000,859	5,721,252.00
Grand Total:												69,724,794,598.72	1,000,859	5,721,252.00