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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/08/2017

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On 11/08/2017	Any day expiry		13.36150	13.36150		13.22700	13.22700		17.80	0.00	0.00	0	70.00
\$ / R	On 11/08/2017	Any day expiry	13.20	Call	171.30410	0.17130	153.24770	0.15325	171.304	20.94	0.87	0.00	0	20,000.00
\$ / R	On 15/08/2017	Any day expiry		13.35710	13.35710		13.23630	13.23630		14.54	0.00	0.00	0	0.00
\$ / R	On 15/08/2017	Any day expiry	13.17	Put	35.25240	0.03525	130.28660	0.13029	35.252	16.61	0.23	0.00	0	1,000.00
\$ / R	On 15/08/2017	Any day expiry	13.36	Put	92.80240	0.09280	232.10330	0.23210	92.802	14.64	0.50	0.00	0	1,000.00
\$ / R	On 16/08/2017	Any day expiry		13.36950	13.36950		13.23870	13.23870		14.75	0.00	0.00	0	0.00
\$ / R	On 16/08/2017	Any day expiry	13.05	Put	20.87310	0.02087	92.34490	0.09234	20.873	17.40	0.14	0.00	0	25,000.00
\$ / R	On 16/08/2017	Any day expiry	13.29	Put	69.23970	0.06924	199.72130	0.19972	69.240	15.28	0.38	0.00	0	15,000.00
\$ / R	On 16/08/2017	Any day expiry	13.55	Call	45.07280	0.04507	61.82530	0.06183	45.073	16.44	0.27	0.00	0	23,076.00
\$ / R	On 17/08/2017	Any day expiry		13.36180	13.36180		13.24070	13.24070		14.89	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	104.06200	0.10406	243.88360	0.24388	104.062	14.89	0.48	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry		13.38850	13.38850		13.26480	13.26480		14.88	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	247.79530	0.24780	383.70660	0.38371	247.795	15.26	0.59	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	0.24170	0.00024	1.02430	0.00102	0.242	31.90	0.00	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry		13.39070	13.39070		13.26680	13.26680		14.99	0.00	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry		13.39290	13.39290		13.26880	13.26880		15.07	0.00	0.00	0	8,325.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 07/09/2017	Any day expiry		13.40820	13.40820	13.28280	13.28280		15.13	0.00	0.00	0	0.00
\$ / R	12.45	Put	On 07/09/2017	Any day expiry	11.34110	0.01134	31.46500	0.03147	11.341	16.05	0.05	0.00	0	500.00
\$ / R		On 18/09/2017	Foreign Exchange Future		13.43230	13.43230	13.30600	13.30600		15.38	0.00	884,705,007.20	65,864	836,830.00
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	4.96720	0.00497	10.03220	0.01003	4.967	16.72	0.02	0.00	0	37,202.00
\$ / R	12.20	Put	On 18/09/2017	Foreign Exchange Future	8.80550	0.00881	19.57200	0.01957	8.805	16.05	0.03	0.00	0	1,000.00
\$ / R	12.25	Put	On 18/09/2017	Foreign Exchange Future	10.26980	0.01027	22.91230	0.02291	10.270	15.92	0.04	0.00	0	10,000.00
\$ / R	12.26	Put	On 18/09/2017	Foreign Exchange Future	10.58890	0.01059	23.63540	0.02364	10.589	15.90	0.04	0.00	0	5,250.00
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	21.64110	0.02164	47.68260	0.04768	21.641	15.27	0.07	143,419.95	150	96,225.00
\$ / R	12.54	Put	On 18/09/2017	Foreign Exchange Future	24.28730	0.02429	53.17140	0.05317	24.287	15.17	0.08	0.00	0	1,000.00
\$ / R	12.55	Put	On 18/09/2017	Foreign Exchange Future	24.99320	0.02499	54.62080	0.05462	24.993	15.14	0.08	0.00	0	4,920.00
\$ / R	12.60	Put	On 18/09/2017	Foreign Exchange Future	28.81280	0.02881	62.35160	0.06235	28.813	15.01	0.09	0.00	0	190.00
\$ / R	12.75	Call	On 18/09/2017	Foreign Exchange Future	725.94900	0.72595	648.75140	0.64875	725.949	14.62	0.87	0.00	0	3,500.00
\$ / R	12.75	Put	On 18/09/2017	Foreign Exchange Future	43.64900	0.04365	92.75140	0.09275	43.649	14.62	0.13	0.00	0	26,250.00
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	49.93470	0.04993	105.31650	0.10532	49.935	14.49	0.15	0.00	0	3,000.00
\$ / R	12.90	Call	On 18/09/2017	Foreign Exchange Future	601.97350	0.60197	539.98800	0.53999	601.973	14.62	0.81	0.00	0	400.00
\$ / R	12.96	Put	On 18/09/2017	Foreign Exchange Future	83.93290	0.08393	153.56310	0.15356	83.933	14.70	0.22	0.00	0	1,000.00
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	526.81240	0.52681	473.63320	0.47363	526.812	14.76	0.76	0.00	0	4,551.00
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	94.51240	0.09451	167.63320	0.16763	94.512	14.76	0.24	0.00	0	38,100.00
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	138.70070	0.13870	223.48430	0.22348	138.701	14.95	0.32	0.00	0	90.00
\$ / R	13.15	Put	On 18/09/2017	Foreign Exchange Future	142.29840	0.14230	227.87180	0.22787	142.298	14.97	0.32	0.00	0	500.00
\$ / R	13.20	Call	On 18/09/2017	Foreign Exchange Future	393.49230	0.39349	356.61070	0.35661	393.492	15.04	0.65	0.00	0	3,000.00
\$ / R	13.20	Put	On 18/09/2017	Foreign Exchange Future	161.19230	0.16119	250.61070	0.25061	161.192	15.04	0.35	0.00	0	5,920.00
\$ / R	13.25	Put	On 18/09/2017	Foreign Exchange Future	181.60740	0.18161	274.68610	0.27469	181.607	15.10	0.38	767,387.25	150	25,250.00
\$ / R	13.35	Put	On 18/09/2017	Foreign Exchange Future	227.02740	0.22703	328.35960	0.32836	227.027	15.24	0.44	0.00	0	2,600.00
\$ / R	13.40	Call	On 18/09/2017	Foreign Exchange Future	284.32170	0.28432	263.91630	0.26392	284.322	15.31	0.53	0.00	0	100.00
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	252.02170	0.25202	357.91630	0.35792	252.022	15.31	0.47	0.00	0	3,500.00
\$ / R	13.42	Call	On 18/09/2017	Foreign Exchange Future	274.74020	0.27474	256.08990	0.25609	274.740	15.34	0.52	0.00	0	1,000.00
\$ / R	13.45	Put	On 18/09/2017	Foreign Exchange Future	278.51310	0.27851	388.71580	0.38872	278.513	15.38	0.50	0.00	0	3,500.00
\$ / R	13.45	Call	On 18/09/2017	Foreign Exchange Future	260.81310	0.26081	244.71580	0.24472	260.813	15.38	0.50	0.00	0	4,375.00
\$ / R	13.48	Call	On 18/09/2017	Foreign Exchange Future	248.37430	0.24837	233.77520	0.23378	248.374	15.48	0.48	0.00	0	111.00
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	240.37150	0.24037	226.71640	0.22672	240.372	15.54	0.47	0.00	0	5,980.00
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future	391.37820	0.39138	509.18630	0.50919	391.378	15.96	0.60	0.00	0	186,712.00
\$ / R	13.65	Call	On 18/09/2017	Foreign Exchange Future	187.26960	0.18727	179.43250	0.17943	187.270	16.02	0.39	0.00	0	1,000.00
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future	475.76250	0.47576	597.00000	0.59700	475.763	16.34	0.66	0.00	0	20,000.00
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	483.08700	0.48309	604.56140	0.60456	483.087	16.38	0.66	0.00	0	960.00
\$ / R	13.80	Call	On 18/09/2017	Foreign Exchange Future	145.11070	0.14511	141.15890	0.14116	145.111	16.50	0.32	0.00	0	10,000.00
\$ / R	13.81	Call	On 18/09/2017	Foreign Exchange Future	142.64450	0.14264	138.89420	0.13889	142.645	16.54	0.31	0.00	0	4,920.00
\$ / R	13.90	Call	On 18/09/2017	Foreign Exchange Future	122.17870	0.12218	119.97410	0.11997	122.179	16.82	0.28	0.00	0	1,000.00
\$ / R	13.94	Call	On 18/09/2017	Foreign Exchange Future	114.02280	0.11402	112.36310	0.11236	114.023	16.95	0.26	0.00	0	1,250.00
\$ / R	14.00	Call	On 18/09/2017	Foreign Exchange Future	102.77870	0.10278	101.66400	0.10166	102.779	17.15	0.24	0.00	0	3,000.00
\$ / R	14.20	Call	On 18/09/2017	Foreign Exchange Future	72.15640	0.07216	72.46110	0.07246	72.156	17.74	0.18	0.00	0	90.00
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	857.29340	0.85729	984.02820	0.98403	857.293	17.80	0.83	0.00	0	110.00
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	945.76550	0.94577	1,072.99980	1.07300	945.766	18.07	0.85	0.00	0	110.00
\$ / R	14.33	Call	On 18/09/2017	Foreign Exchange Future	57.02270	0.05702	57.99470	0.05799	57.023	18.10	0.14	0.00	0	3,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,081.94690	1.08195	1,209.56470	1.20956	1,081.947	18.48	0.89	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	41.90940	0.04191	43.26440	0.04326	41.909	18.57	0.11	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	38.28800	0.03829	39.68290	0.03968	38.288	18.70	0.10	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	28.20130	0.02820	29.57100	0.02957	28.201	19.17	0.08	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	27.21030	0.02721	28.56440	0.02856	27.210	19.22	0.07	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	16.43160	0.01643	18.23870	0.01824	16.432	19.77	0.05	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	2.27570	0.00228	3.70720	0.00371	2.276	21.66	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	1.65840	0.00166	3.32110	0.00332	1.658	23.48	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	1.64710	0.00165	3.25460	0.00325	1.647	24.09	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	1.63630	0.00164	3.10770	0.00311	1.636	25.92	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	1.64540	0.00165	3.04570	0.00305	1.645	27.15	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	1.64780	0.00165	3.03850	0.00304	1.648	27.33	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.66260	0.00066	0.87870	0.00088	0.663	30.20	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.45230	13.45230	13.32540	13.32540		15.56	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	330.60500	0.33060	436.82880	0.43683	330.605	15.71	0.51	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	2.62120	0.00262	4.13550	0.00414	2.621	26.32	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.45460	13.45460	13.32760	13.32760		15.59	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.45680	13.45680	13.32980	13.32980		15.63	0.00	0.00	0	2,530.00
\$ / R	On 13/10/2017	Any day expiry			13.48790	13.48790	13.36000	13.36000		15.83	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			13.50970	13.50970	13.38150	13.38150		15.86	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.51830	13.51830	13.39010	13.39010		15.96	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	143.56770	0.14357	202.92710	0.20293	143.568	15.10	0.25	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	388.45160	0.38845	481.11320	0.48111	388.452	15.96	0.48	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	212.03100	0.21203	195.26210	0.19526	212.031	17.42	0.31	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	5.10500	0.00510	7.08730	0.00709	5.105	23.41	0.01	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.54630	13.54630	13.41810	13.41810		16.12	0.00	0.00	0	0.00
\$ / R	On 09/11/2017	Any day expiry	13.36	Call	523.89890	0.52390	474.63500	0.47464	523.899	15.84	0.59	79,713,270.00	10,000	0.00
\$ / R	On 13/11/2017	Any day expiry			13.55490	13.55490	13.42680	13.42680		16.10	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.58620	13.58620	13.45770	13.45770		16.28	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	436.11760	0.43612	520.97630	0.52098	436.118	16.12	0.45	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	7.44050	0.00744	8.40710	0.00841	7.440	21.47	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.59040	13.59040	13.46180	13.46180		16.31	0.00	0.00	0	2,708.00
\$ / R	On 15/12/2017	Any day expiry			13.62160	13.62160	13.49270	13.49270		16.36	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.62790	13.62790	13.49890	13.49890		16.42	0.00	128,306,678.50	9,415	125,509.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	30.98350	0.03098	41.69440	0.04169	30.983	15.96	0.05	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	44.67140	0.04467	59.82490	0.05982	44.671	15.41	0.08	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	60.36950	0.06037	83.16120	0.08316	60.369	14.94	0.10	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	84.19070	0.08419	118.09220	0.11809	84.191	14.83	0.13	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	102.28610	0.10229	140.21270	0.14021	102.286	14.92	0.16	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	134.44750	0.13445	178.61570	0.17862	134.448	15.04	0.19	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	236.40600	0.23641	298.05600	0.29806	236.406	15.38	0.29	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	274.53630	0.27454	340.81320	0.34081	274.536	15.54	0.32	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	282.57340	0.28257	349.75960	0.34976	282.573	15.57	0.32	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	307.50150	0.30750	377.38780	0.37739	307.502	15.67	0.34	0.00	0	16,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	320.42830	0.32043	391.64280	0.39164	320.428	15.72	0.35	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	716.03650	0.71604	659.99690	0.66000	716.036	15.78	0.64	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	384.75550	0.38476	461.96710	0.46197	384.756	15.94	0.40	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	409.31250	0.40931	488.57290	0.48857	409.313	16.02	0.41	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	588.75910	0.58876	542.97760	0.54298	588.759	16.18	0.56	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	463.92630	0.46393	430.41370	0.43041	463.926	16.72	0.47	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	768.25130	0.76825	869.42180	0.86942	768.251	17.12	0.58	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,139.43040	1.13943	1,251.38340	1.25138	1,139.430	18.12	0.70	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	241.67530	0.24168	226.72490	0.22672	241.675	18.38	0.28	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	182.27420	0.18227	170.56950	0.17057	182.274	19.12	0.22	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	166.84820	0.16685	156.34080	0.15634	166.848	19.30	0.20	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	165.51420	0.16551	155.11160	0.15511	165.514	19.31	0.20	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	122.39070	0.12239	115.22550	0.11523	122.391	19.91	0.15	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	83.21560	0.08322	78.79320	0.07879	83.216	20.71	0.11	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	36.41830	0.03642	32.70000	0.03270	36.418	22.41	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	33.74030	0.03374	30.06900	0.03007	33.740	22.57	0.05	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	17.39980	0.01740	13.88660	0.01389	17.400	23.32	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.63620	13.63620	13.50720	13.50720		16.46	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	466.48500	0.46648	549.46980	0.54947	466.485	16.22	0.44	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	21.67300	0.02167	18.04830	0.01805	21.673	23.59	0.03	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.64660	13.64660	13.51750	13.51750		16.42	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.65910	13.65910	13.52990	13.52990		16.39	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.67370	13.67370	13.54430	13.54430		16.40	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	339.12160	0.33912	409.40250	0.40940	339.122	15.72	0.35	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	267.05850	0.26706	252.22450	0.25222	267.058	18.49	0.28	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	245.92150	0.24592	232.63130	0.23263	245.922	18.72	0.26	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.71950	13.71950	13.58970	13.58970		16.50	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	382.24920	0.38225	454.20330	0.45420	382.249	15.82	0.35	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	391.29290	0.39129	464.03120	0.46403	391.293	15.85	0.36	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	405.07640	0.40508	478.98290	0.47898	405.076	15.90	0.37	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	452.90700	0.45291	530.61790	0.53062	452.907	16.05	0.39	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.72160	13.72160	13.59170	13.59170		16.51	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	339.87930	0.33988	407.82610	0.40783	339.879	15.68	0.33	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	195.24250	0.19524	185.87100	0.18587	195.243	19.57	0.20	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.74650	13.74650	13.61640	13.61640		16.58	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.75070	13.75070	13.62040	13.62040		16.59	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.81560	13.81560	13.68480	13.68480		16.65	0.00	138,294,156.00	10,010	89,754.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	83.46340	0.08346	109.26670	0.10927	83.463	15.02	0.10	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	145.59000	0.14559	185.96520	0.18597	145.590	14.98	0.16	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	168.22660	0.16823	212.00560	0.21201	168.227	15.07	0.18	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	317.25910	0.31726	378.10520	0.37811	317.259	15.50	0.29	0.00	0	88,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	419.09010	0.41909	491.42710	0.49143	419.090	15.82	0.34	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	479.86660	0.47987	556.67190	0.55667	479.867	16.01	0.37	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	489.60830	0.48961	567.08310	0.56708	489.608	16.04	0.38	0.00	0	2,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	771.62530	0.77163		864.63990	0.86464	771.625	16.82	0.49	0.00	0	7,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	945.24810	0.94525		1,044.85770	1.04486	945.248	17.25	0.55	0.00	0	41,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	387.71970	0.38772		369.91820	0.36992	387.720	18.45	0.32	0.00	0	8,395.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	348.59690	0.34860		332.42620	0.33243	348.597	18.79	0.29	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	321.43640	0.32144		305.69290	0.30569	321.436	19.02	0.28	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	287.32050	0.28732		273.61130	0.27361	287.320	19.28	0.25	0.00	0	3,867.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	280.98290	0.28098		267.64870	0.26765	280.983	19.33	0.25	0.00	0	40,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	244.71960	0.24472		233.48650	0.23349	244.720	19.66	0.22	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	213.61910	0.21362		204.13130	0.20413	213.619	19.98	0.19	0.00	0	750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	196.07620	0.19608		187.55180	0.18755	196.076	20.19	0.18	0.00	0	225,000.00	
\$ / R	On 25/04/2018	Any day expiry			13.89070	13.89070		13.75910	13.75910		16.76	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,554.47260	1.55447		1,666.55190	1.66655	1,554.473	18.44	0.66	0.00	0	1,000.00	
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	298.98670	0.29899		285.69760	0.28570	298.987	19.56	0.24	0.00	0	2,000.00	
\$ / R	On 11/05/2018	Any day expiry			13.92310	13.92310		13.79130	13.79130		16.77	0.00	0.00	0	70.00	
\$ / R	On 15/05/2018	Any day expiry			13.93120	13.93120		13.79910	13.79910		16.82	0.00	0.00	0	0.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			13.99980	13.99980		13.86550	13.86550		16.86	0.00	0.00	0	100,881.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	21.88130	0.02188		26.34480	0.02634	21.881	14.29	0.03	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	361.49830	0.36150		423.24250	0.42324	361.498	15.56	0.27	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	375.89830	0.37590		438.81580	0.43882	375.898	15.59	0.28	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	394.38520	0.39439		458.75770	0.45876	394.385	15.63	0.29	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	664.09940	0.66410		749.45910	0.74946	664.099	16.33	0.40	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	696.55120	0.69655		783.39790	0.78340	696.551	16.42	0.41	0.00	0	184,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	529.95130	0.52995		507.61840	0.50762	529.951	18.42	0.36	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	523.21240	0.52321		501.22720	0.50123	523.212	18.47	0.35	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	308.37340	0.30837		295.46330	0.29546	308.373	20.02	0.22	0.00	0	750.00	
\$ / R	On 02/07/2018	Any day expiry			14.02800	14.02800		13.89280	13.89280		16.91	0.00	0.00	0	215.00	
\$ / R	On 13/08/2018	Any day expiry			14.11270	14.11270		13.97480	13.97480		16.94	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			14.18610	14.18610		14.04710	14.04710		17.17	0.00	0.00	0	400.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	29.33250	0.02933		34.53300	0.03453	29.333	13.84	0.03	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	370.71750	0.37072		431.13890	0.43114	370.718	15.60	0.25	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	500.48840	0.50049		480.81250	0.48081	500.488	19.57	0.30	0.00	0	750.00	
\$ / R	On 13/11/2018	Any day expiry			14.30580	14.30580		14.16480	14.16480		17.41	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.37100	14.37100		14.22880	14.22880		17.51	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.49910	14.49910		14.35480	14.35480		17.72	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.56850	14.56850		14.42290	14.42290		17.78	0.00	0.00	0	2,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			14.75330	14.75330		14.60470	14.60470		17.99	0.00	0.00	0	0.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			15.63240	15.63240		15.46300	15.46300		19.02	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			15.74640	15.74640		15.57410	15.57410		19.10	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			15.86540	15.86540		15.69000	15.69000		19.22	0.00	0.00	0	184,000.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.43230	13.43230		13.30600	13.30600		15.38	0.00	0.00	0	436.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.62790	13.62790		13.49890	13.49890		16.42	0.00	0.00	0	146.00	
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.81560	13.81560		13.68480	13.68480		16.65	0.00	0.00	0	5.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.99980	13.99980		13.86550	13.86550		16.86	0.00	0.00	0	172.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.75330		14.75330		14.60470	14.60470		17.99	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.46770		17.46770		17.26540	17.26540		15.87	0.00	27,511,627.50	1,575	190,234.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	857.83800		0.85784		738.47480	0.73847	857.838	15.58	0.82	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	87.89010		0.08789		81.35860	0.08136	87.890	17.70	0.17	0.00	0	300.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.77520		17.77520		17.56790	17.56790		16.93	0.00	14,220,160.00	800	9,877.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.07680		18.07680		17.86540	17.86540		17.15	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.37400		18.37400		18.15630	18.15630		17.19	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.67690		18.67690		18.45130	18.45130		17.26	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.60710		19.60710		19.36530	19.36530		17.27	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12300		0.12300		0.12028	0.12028		22.01	0.00	0.00	0	91.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12534		0.12534		0.12257	0.12257		22.13	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12773		0.12773		0.12488	0.12488		21.79	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13912		0.13912		0.13594	0.13594		20.80	0.00	0.00	0	0.00
€ / R	On 17/08/2017	Any day expiry			15.70680		15.70680		15.55260	15.55260		13.79	0.00	0.00	0	20,000.00
€ / R	On 17/08/2017	Any day expiry	15.95	Put	287.97630		0.28798		456.72820	0.45673	287.976	15.13	0.77	0.00	0	20,000.00
€ / R	On 18/08/2017	Any day expiry			15.71030		15.71030		15.85530	15.85530		14.02	0.00	157,842,500.00	10,000	0.00
€ / R	On 29/08/2017	Any day expiry			15.74760		15.74760		15.59030	15.59030		14.30	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.81560		15.81560		15.65530	15.65530		14.93	0.00	80,533,035.20	5,092	109,541.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	60.61800		0.06062		125.27160	0.12527	60.618	14.25	0.15	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.84710		15.84710		15.68600	15.68600		15.12	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.95080		15.95080		15.78610	15.78610		15.39	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			16.05770		16.05770		15.89240	15.89240		15.50	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.12460		16.12460		15.96020	15.96020		15.54	0.00	12,899,680.00	800	32,525.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	36.97210		0.03697		49.80770	0.04981	36.972	15.39	0.06	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	494.80310		0.49480		449.55190	0.44955	494.803	15.98	0.45	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.15590		16.15590		15.99140	15.99140		15.57	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.27610		16.27610		16.10990	16.10990		15.67	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	455.76380		0.45576		543.35710	0.54336	455.764	15.11	0.37	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.43370		16.43370		16.26550	16.26550		15.81	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	227.31330		0.22731		277.50310	0.27750	227.313	14.68	0.20	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	240.25620		0.24026		292.18570	0.29219	240.256	14.70	0.21	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.74150		16.74150		16.56810	16.56810		16.04	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.09470		18.09470		17.90390	17.90390		17.01	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.40855		94.40855		94.16967	94.16967			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.42401		91.42401		91.17762	91.17762			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.18003		90.18003		89.92685	89.92685			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.35542		92.35542		92.09892	92.09892			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.14342		96.14342		95.88600	95.88600			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.69766		94.69766		94.43191	94.43191			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.77224		96.77224		96.50234	96.50234			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
10Y STND	On 20/09/2027	Interest Rate Swap	100.50362		100.50362		100.23383	100.23383			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61252		99.61252		99.61252	99.61252			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.76362		99.76362		99.76071	99.76071			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.64189		99.64189		99.63286	99.63286			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.72043		99.72043		99.70675	99.70675			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.81966		99.81966		99.79882	99.79882			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79154		99.79154		99.78851	99.78851			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.92349		98.92349		98.91515	98.91515			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.40821		98.40821		98.39342	98.39342			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.28595		98.28595		98.26522	98.26522			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.58000		98.58000		98.55000	98.55000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.89404		98.89404		98.86917	98.86917			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.21608		99.21608		99.18778	99.18778			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.56304		99.56304		99.52959	99.52959			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.57843		95.57843		95.47028	95.47028			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.78250		94.78250		94.65389	94.65389			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.95561		93.95561		93.80736	93.80736			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.10860		94.10860		93.94629	93.94629			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.27478		96.27478		96.10675	96.10675			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.37596		96.37596		96.20427	96.20427			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.55295		97.55295		97.37698	97.37698			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.75045		99.75045		99.56823	99.56823			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	557.49100		557.49100		557.96600	557.96600			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	567.71500		567.71500		568.20100	568.20100			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	578.39300		578.39300		578.89100	578.89100			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	641.23100		641.23100		642.34900	642.34900			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	652.99100		652.99100		654.13100	654.13100			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	665.27300		665.27300		666.43800	666.43800			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	574.89500		574.89500		575.40200	575.40200			0.00	0.00	0	616.00
ALBI	On 01/02/2018	Index Future	585.43900		585.43900		585.95700	585.95700			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	596.45000		596.45000		596.98100	596.98100			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.59290		10.59290		10.49610	10.49610		14.10	0.00	932,175.20	88	25,321.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.73430		10.73430		10.63580	10.63580		14.91	0.00	0.00	0	6,890.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.87030		10.87030		10.77180	10.77180		14.73	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.00400		11.00400		10.90360	10.90360		14.33	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.54150		11.54150		11.43700	11.43700		14.32	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
CAD / R	On 18/09/2017	Foreign Exchange Future	10.57080	10.57080	10.49440	10.49440	13.56	0.00	0.00	0	870.00			
CAD / R	On 18/12/2017	Foreign Exchange Future	10.73410	10.73410	10.65630	10.65630	14.45	0.00	0.00	0	1,250.00			
CAD / R	On 19/03/2018	Foreign Exchange Future	10.88940	10.88940	10.81020	10.81020	14.65	0.00	0.00	0	0.00			
CHF / R	On 18/09/2017	Foreign Exchange Future	13.97160	13.97160	13.66610	13.66610	14.96	0.00	83,829.60	6	2,758.00			
CHF / R	On 18/12/2017	Foreign Exchange Future	14.25910	14.25910	13.94640	13.94640	15.81	0.00	0.00	0	1,150.00			
CHF / R	On 19/03/2018	Foreign Exchange Future	14.54890	14.54890	14.22890	14.22890	16.00	0.00	0.00	0	0.00			
CHF / R	On 14/06/2019	Foreign Exchange Future	15.85790	15.85790	15.52600	15.52600	17.46	0.00	0.00	0	0.00			
CNH / R	On 18/09/2017	Foreign Exchange Future	2.01250	2.01250	1.97920	1.97920	14.84	0.00	0.00	0	10.00			
CNH / R	On 18/12/2017	Foreign Exchange Future	2.03180	2.03180	1.99740	1.99740	16.02	0.00	0.00	0	0.00			
CNH / R	On 19/03/2018	Foreign Exchange Future	2.04850	2.04850	2.01320	2.01320	16.06	0.00	0.00	0	0.00			
CNH / R	On 14/06/2019	Foreign Exchange Future	2.04520	2.04520	2.00770	2.00770	16.75	0.00	0.00	0	0.00			
DKK / R	On 18/09/2017	Foreign Exchange Future	2.12840	2.12840	2.10640	2.10640	16.16	0.00	0.00	0	0.00			
DKK / R	On 18/12/2017	Foreign Exchange Future	2.17080	2.17080	2.14810	2.14810	16.37	0.00	0.00	0	0.00			
DKK / R	On 14/06/2019	Foreign Exchange Future	2.44100	2.44100	2.41450	2.41450	17.76	0.00	0.00	0	0.00			
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00			
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00			
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00			
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00			
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00			
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00			
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00			
ES33	On 02/11/2017	Bond Future	10.88072	75.79936	10.86632	75.88622	0.00	0.00	0.00	0	9,466.00			
ES33	On 01/02/2018	Bond Future	10.99070	77.18934	10.97573	77.27813	0.00	0.00	0.00	0	0.00			
ES33	On 03/05/2018	Bond Future	11.09541	74.84926	11.07984	74.94014	0.00	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	11.14632	78.22570	11.14743	78.21821	0.00	0.00	0.00	0	7,957.00			
ES42	On 01/02/2018	Bond Future	11.25337	79.65984	11.25446	79.65261	0.00	0.00	0.00	0	0.00			
ES42	On 03/05/2018	Bond Future	11.36062	76.89666	11.36169	76.88968	0.00	0.00	0.00	0	0.00			
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 02/11/2017	GOVI	573.71100		573.71100		574.26000	574.26000			0.00	0.00	0	663.00
GOVI	On 01/02/2018	GOVI	584.23200		584.23200		584.79300	584.79300			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	595.22000		595.22000		595.79600	595.79600			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.72000		1.72000		1.70270	1.70270		15.00	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.74840		1.74840		1.73080	1.73080		16.30	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.77440		1.77440		1.75670	1.75670		16.24	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.90120		1.90120		1.88370	1.88370		17.59	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	130.00104		130.00104		130.09647	130.09647			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	131.07693		131.07693		131.17446	131.17446			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.60245		133.60245		133.70358	133.70358			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future	100.25176		100.25176		100.25632	100.25632			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	102.12391		102.12391		102.12885	102.12885			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	103.06356		103.06356		103.06996	103.06996			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	104.84784		104.84784		104.85263	104.85263			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.80585		106.80585		106.81105	106.81105			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.76524		107.76524		107.77194	107.77194			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	131.22807		131.22807		131.23458	131.23458			0.00	0.00	0	19,558.00
I2038	On 01/02/2018	Bond Future	132.15770		132.15770		132.16465	132.16465			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	134.70416		134.70416		134.71297	134.71297			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	125.72041		125.72041		125.72598	125.72598			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	128.06818		128.06818		128.07430	128.07430			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	128.92026		128.92026		128.92830	128.92830			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	134.64225		134.64225		134.64853	134.64853			0.00	0.00	0	21,927.00
I2050	On 01/02/2018	Bond Future	135.46576		135.46576		135.47240	135.47240			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	138.07576		138.07576		138.08440	138.08440			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	252.01400		252.01400		251.99500	251.99500			0.00	0.00	0	1,161.00
IGOV	On 01/02/2018	Index Future	256.72000		256.72000		256.70100	256.70100			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	261.66600		261.66600		261.65100	261.65100			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

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 20/09/2017	Jibar Tradeable Future			6.98000		93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future			6.92000		93.08000		6.92000	93.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future			6.88000		93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future			6.76000		93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.61000		93.39000		6.61000	93.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.61000		93.39000		6.61000	93.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.66000		93.34000		6.66000	93.34000			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 18/09/2017	Foreign Exchange Future			0.12840		0.12840		0.12710	0.12710			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12790		0.12790		0.12620	0.12620			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12710		0.12710		0.12460	0.12460			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12660		0.12660		0.12340	0.12340			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12670		0.12670		0.11580	0.11580			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.69310		1.69310		1.67520	1.67520		14.09	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.72110		1.72110		1.70260	1.70260		14.47	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.74810		1.74810		1.72940	1.72940		14.96	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.88970		1.88970		1.86850	1.86850		15.51	0.00	0.00	0	0.00
NZ\$ / R	On 15/08/2017	Any day expiry			9.72110		9.72110		9.68760	9.68760		14.12	0.00	0.00	0	10,000.00
NZ\$ / R	On 15/08/2017	Any day expiry	9.91	Put	206.82280		0.20682		260.97000	0.26097	206.823	17.21	0.83	0.00	0	10,000.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.77070		9.77070		9.73290	9.73290		14.81	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.89660		9.89660		9.85800	9.85800		15.75	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.01760		10.01760		9.97860	9.97860		15.47	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.60590		10.60590		10.56980	10.56980		15.31	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30780		1.30780		1.30130	1.30130			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32180		1.32180		1.31490	1.31490			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33510		1.33510		1.32830	1.32830			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35960		1.35960		1.35010	1.35010			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30040		1.30040		1.29760	1.29760			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30430		1.30430		1.30140	1.30140			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.30840		1.30840		1.30550	1.30550			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.17740		1.17740		1.17660	1.17660			0.00	0.00	0	2,630.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18320		1.18320		1.18230	1.18230			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18950		1.18950		1.18860	1.18860			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.63426		115.58028		8.60353	115.78635		7.33	0.00	395,284,557.60	3,420	159,899.00

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 02/11/2017	Bond Future	8.75	Put	1,259.32000		1.25932	1,187.38000	1.18738	1,259.320	7.33	0.42	0.00	0	2,500.00	
R186	On 02/11/2017	Bond Future	9.00	Put	703.59000		0.70359	657.80000	0.65780	703.590	7.47	0.27	0.00	0	5,000.00	
R186	On 01/02/2018	Bond Future			8.68534		112.39992	8.65322	112.61021		7.39	0.00	0.00	0	198.00	
R186	On 01/02/2018	Bond Future	7.75	Call	363.16000		0.36316	404.76000	0.40476	363.160	7.02	0.13	0.00	0	1,460.00	
R186	On 01/02/2018	Bond Future	8.50	Call	1,720.12000		1.72012	1,833.15000	1.83315	1,720.120	7.30	0.43	0.00	0	1,460.00	
R186	On 01/02/2018	Bond Future	8.75	Put	2,085.28000		2.08528	2,015.33000	2.01533	2,085.280	7.39	0.46	0.00	0	820.00	
R186	On 01/02/2018	Bond Future	9.00	Put	1,440.76000		1.44076	1,391.61000	1.39161	1,440.760	7.53	0.35	0.00	0	6,200.00	
R186	On 01/02/2018	Bond Future	9.25	Put	966.34000		0.96634	933.55000	0.93355	966.340	7.67	0.26	0.00	0	820.00	
R186	On 03/05/2018	Bond Future			8.73237		114.51392	8.69874	114.72880		7.43	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 02/11/2017	Bond Future			301.33297		301.33297	301.02283	301.02283			0.00	0.00	0	2,350.00	
R197	On 01/02/2018	Bond Future			299.91170		299.91170	299.59649	299.59649			0.00	0.00	0	0.00	
R197	On 03/05/2018	Bond Future			305.69046		305.69046	305.37310	305.37310			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			242.42347		242.42347	242.43428	242.43428			0.00	0.00	0	28,504.00	
R202	On 01/02/2018	Bond Future			243.20664		243.20664	243.21865	243.21865			0.00	0.00	0	0.00	
R202	On 03/05/2018	Bond Future			247.89273		247.89273	247.90805	247.90805			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			7.94934		100.58786	7.92845	100.67660		4.26	0.00	0.00	0	53,785.00	
R2023	On 01/02/2018	Bond Future			7.98512		102.43255	7.96285	102.52333		4.64	0.00	0.00	0	0.00	
R2023	On 03/05/2018	Bond Future			8.00613		100.42881	7.98233	100.52186		4.49	0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2030	On 02/11/2017	Bond Future			9.18500		93.52985	9.16491	93.66713			0.00	0.00	0	54,416.00	
R2030	On 01/02/2018	Bond Future			9.24234		91.24028	9.22148	91.38051			0.00	0.00	0	0.00	
R2030	On 03/05/2018	Bond Future			9.29968		92.95634	9.27800	93.09974			0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 02/11/2017	Bond Future			9.42072		91.72107	9.40072	91.86686		10.97	0.00	0.00	0	32,123.00	
R2032	On 01/02/2018	Bond Future			9.48370		93.40290	9.46298	93.55175		10.85	0.00	0.00	0	0.00	
R2032	On 01/02/2018	Bond Future	9.20	Call	1,878.89000		1.87889	1,916.19000	1.91619	1,878.890	10.71	0.40	0.00	0	7,500.00	
R2032	On 01/02/2018	Bond Future	9.30	Call	2,178.20000		2.17820	2,221.78000	2.22178	2,178.200	10.75	0.44	0.00	0	7,800.00	
R2032	On 01/02/2018	Bond Future	9.40	Call	2,504.05000		2.50405	2,554.71000	2.55471	2,504.050	10.80	0.48	0.00	0	6,800.00	
R2032	On 01/02/2018	Bond Future	9.45	Call	2,676.77000		2.67677	0.00000	0.00000	2,676.770	10.83	0.50	35,041,634.82	750	750.00	
R2032	On 03/05/2018	Bond Future			9.54284		91.00218	9.52135	91.15436		11.01	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
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.67022		95.02252		9.65543	95.13959			0.00	0.00	0	12,213.00
R2035	On 01/02/2018	Bond Future	9.73922		96.76507		9.72389	96.88469			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future	9.80074		94.08424		9.78485	94.20664			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future	9.75659		91.44411		9.74693	91.52028		12.79	0.00	0.00	0	60,243.00
R2037	On 01/02/2018	Bond Future	9.82102		88.86602		9.81101	88.94395		12.68	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future	9.88535		90.53734		9.87495	90.61731		12.84	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	7.03553		104.04736		7.00386	104.08122		0.38	0.00	0.00	0	44,457.00
R204	On 01/02/2018	Bond Future	6.92046		101.91737		6.87883	101.95231		0.75	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future	6.64132		103.83423		6.58151	103.87041		0.60	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future	9.88833		94.46158		9.88898	94.45615		13.47	0.00	0.00	0	15,669.00
R2040	On 01/02/2018	Bond Future	9.95470		91.68852		9.95532	91.68341		13.33	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	10.02095		93.41293		10.02152	93.40828		13.51	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	9.91667		91.49183		9.91730	91.48652		14.12	0.00	0.00	0	20,734.00
R2044	On 01/02/2018	Bond Future	9.98106		88.78942		9.98166	88.78443		13.96	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future	10.04523		90.45930		10.04579	90.45469		14.16	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future	9.87738		90.81928		9.87801	90.81382		14.29	0.00	0.00	0	75,988.00
R2048	On 01/02/2018	Bond Future	9.94274		92.48471		9.94334	92.47958		14.12	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future	10.00123		89.78680		10.00180	89.78197		14.35	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/11/2017	Bond Future	7.34772		102.05608		7.31393	102.12325		1.29	0.00	0.00	0	40,855.00
R207	On 01/02/2018	Bond Future	7.33276		100.28657		7.29404	100.35539		1.59	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future	7.29812		102.17273		7.25289	102.24344		1.50	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future	7.51777		98.43066		7.48539	98.52490		2.31	0.00	0.00	0	32,234.00
R208	On 01/02/2018	Bond Future	7.52805		100.23557		7.49262	100.33202		2.73	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
R208	On 03/05/2018	Bond Future			7.52014		98.71930		7.48111	98.81809		2.57	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.63300		71.74321		9.61818	71.84165		13.20	0.00	717,432.10	10	83,128.00
R209	On 02/11/2017	Bond Future	8.30	Call	29.66000		0.02966		36.54000	0.03654	29.660	12.61	0.02	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	398.22000		0.39822		441.33000	0.44133	398.220	12.76	0.17	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.33	Call	959.00000		0.95900		1,029.57000	1.02957	959.000	12.95	0.34	32,639,250.67	1,350	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,984.52000		1.98452		1,973.29000	1.97329	1,984.520	13.10	0.52	50,377,129.16	1,350	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,443.48000		1.44348		1,441.16000	1.44116	1,443.480	13.20	0.42	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	1,114.90000		1.11490		1,118.18000	1.11818	1,114.900	13.32	0.35	33,921,506.95	1,350	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	866.79000		0.86679		873.76000	0.87376	866.790	13.42	0.29	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	206.98000		0.20698		215.55000	0.21555	206.980	13.96	0.09	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.69247		73.05870		9.67716	73.15930		12.98	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,756.18000		1.75618		1,703.55000	1.70355	1,756.180	13.20	0.36	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,534.89000		1.53489		1,485.72000	1.48572	1,534.890	13.29	0.33	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.74843		71.28327		9.73261	71.38614		13.22	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 02/11/2017	Bond Future			186.20976		186.20976		186.21869	186.21869			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			189.68712		189.68712		189.69664	189.69664			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.89320		190.89320		190.90537	190.90537			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			151.23325		151.23325		151.24071	151.24071			0.00	0.00	0	3,812.00
R212	On 01/02/2018	Bond Future			151.99757		151.99757		152.00556	152.00556			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.92625		154.92625		154.93639	154.93639			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			9.29307		83.98498		9.27302	84.11797		10.74	0.00	0.00	0	62,970.00
R213	On 01/02/2018	Bond Future			9.35409		85.52512		9.33331	85.66093		10.65	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.40738		83.58378		9.38585	83.72260		10.80	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

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
R214	On 02/11/2017	Bond Future	9.80530		71.11253		9.80591	71.10836		14.03	0.00	0.00	0	44,022.00
R214	On 01/02/2018	Bond Future	9.86823		72.41664		9.86881	72.41272		13.75	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.92438		70.48225		9.92491	70.47870		14.03	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	23,761.88000	23,761.88000		23,453.15000	23,453.15000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.85740	9.85740		9.75980	9.75980			13.88	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.90780	10.90780		10.79280	10.79280			15.34	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.76520	3.76520		3.72550	3.72550			12.72	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.67940	3.67940		3.64320	3.64320			14.31	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.48240	3.48240		3.47950	3.47950			15.31	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.47530	1.47530		1.44940	1.44940				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.45060	1.45060		1.42530	1.42530				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.42280	1.42280		1.40150	1.40150				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.24040	1.24040		1.22770	1.22770				0.00	0.00	0	0.00
Total for Derivatives :												2,073,934,437.70	122,180	6,110,994.00
Grand Total:												2,073,934,437.70	122,180	6,110,994.00