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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/09/2017

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 18/09/2017	Foreign Exchange Future		12.94690	12.94690	12.95390	12.95390		11.62	0.00	224,123,785.90	17,311	805,572.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	0.18360	0.00018	0.39910	0.00040	0.184	18.98	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	0.73000	0.00073	1.51430	0.00151	0.730	17.56	0.01	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	1.03170	0.00103	2.09690	0.00210	1.032	17.21	0.01	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	1.10560	0.00111	2.23700	0.00224	1.106	17.14	0.01	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	5.36360	0.00536	9.94890	0.00995	5.364	15.25	0.05	0	91,184.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	6.95940	0.00696	12.60140	0.01260	6.959	14.92	0.06	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	7.42670	0.00743	13.35990	0.01336	7.427	14.84	0.06	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	10.26570	0.01027	17.82030	0.01782	10.266	14.44	0.09	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	223.44020	0.22344	244.25900	0.24426	223.440	13.23	0.80	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	26.54020	0.02654	40.35900	0.04036	26.540	13.23	0.20	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	36.00180	0.03600	52.06720	0.05207	36.002	12.83	0.26	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.85	Call	145.31840	0.14532	170.40190	0.17040	145.318	12.43	0.67	0	350.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	111.34080	0.11134	137.93880	0.13794	111.341	12.03	0.59	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	90.43840	0.09044	110.56310	0.11056	90.438	11.70	0.52	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	62.08790	0.06209	88.12250	0.08812	62.088	12.00	0.41	0	4,551.00

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	13.00	Put	115.18790		0.11519		134.22250	0.13422	115.188	12.00	0.59	0.00	0	38,100.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.07	Call	41.62620		0.04163		0.00000	0.00000	41.626	12.54	0.30	114,598,519.20	30,000	30,000.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.14	Put	220.61180		0.22061		233.01220	0.23301	220.612	13.07	0.79	0.00	0	90.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.15	Put	229.00960		0.22901		240.87000	0.24087	229.010	13.15	0.80	0.00	0	500.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.20	Put	272.25500		0.27226		281.44980	0.28145	272.255	13.53	0.85	0.00	0	5,920.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.20	Call	19.15500		0.01916		35.34980	0.03535	19.155	13.53	0.15	0.00	0	3,000.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.25	Put	317.22990		0.31723		323.91100	0.32391	317.230	13.91	0.88	0.00	0	25,000.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.40	Call	5.67660		0.00568		13.36280	0.01336	5.677	15.06	0.05	0.00	0	100.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.40	Put	458.77660		0.45878		459.46280	0.45946	458.777	15.06	0.95	0.00	0	3,500.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.42	Call	5.03300		0.00503		12.10940	0.01211	5.033	15.21	0.05	0.00	0	1,000.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.45	Put	507.30590		0.50731		506.54560	0.50655	507.306	15.44	0.96	0.00	0	3,500.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.45	Call	4.20590		0.00421		10.44560	0.01045	4.206	15.44	0.04	0.00	0	4,375.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.48	Call	3.51910		0.00352		9.01070	0.00901	3.519	15.67	0.03	0.00	0	111.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.50	Call	3.12720		0.00313		8.16580	0.00817	3.127	15.82	0.03	0.00	0	5,980.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.63	Put	684.61270		0.68461		680.52730	0.68053	684.613	16.87	0.99	0.00	0	143,712.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.65	Call	1.37420		0.00137		4.08560	0.00409	1.374	17.06	0.01	0.00	0	1,000.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.75	Put	803.96750		0.80397		798.87060	0.79887	803.968	18.00	0.99	0.00	0	20,000.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.76	Put	813.93000		0.81393		808.76830	0.80877	813.930	18.10	0.99	0.00	0	960.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.80	Call	0.69780		0.00070		2.30050	0.00230	0.698	18.47	0.01	0.00	0	10,000.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.81	Call	0.66870		0.00067		2.21800	0.00222	0.669	18.57	0.01	0.00	0	4,920.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.90	Call	0.46250		0.00046		1.61220	0.00161	0.463	19.42	0.00	0.00	0	1,000.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.94	Call	0.39570		0.00040		1.40710	0.00141	0.396	19.80	0.00	0.00	0	1,250.00
\$ / R On 18/09/2017 Foreign Exchange Future	14.00	Call	0.31610		0.00032		1.15450	0.00115	0.316	20.36	0.00	0.00	0	3,000.00
\$ / R On 18/09/2017 Foreign Exchange Future	14.20	Call	0.16070		0.00016		0.62960	0.00063	0.161	22.25	0.00	0.00	0	90.00
\$ / R On 18/09/2017 Foreign Exchange Future	14.22	Put	1,273.25100		1.27325		1,266.69510	1.26670	1,273.251	22.44	1.00	0.00	0	110.00
\$ / R On 18/09/2017 Foreign Exchange Future	14.32	Put	1,373.21090		1.37321		1,366.52470	1.36652	1,373.211	23.36	1.00	0.00	0	110.00
\$ / R On 18/09/2017 Foreign Exchange Future	14.33	Call	0.10760		0.00011		0.40980	0.00041	0.108	23.45	0.00	0.00	0	3,000.00
\$ / R On 18/09/2017 Foreign Exchange Future	14.47	Put	1,523.17210		1.52317		1,516.35150	1.51635	1,523.172	24.72	1.00	0.00	0	150.00
\$ / R On 18/09/2017 Foreign Exchange Future	14.50	Call	0.06650		0.00007		0.22730	0.00023	0.067	24.99	0.00	0.00	0	17,402.00
\$ / R On 18/09/2017 Foreign Exchange Future	14.55	Call	0.05840		0.00006		0.19260	0.00019	0.058	25.44	0.00	0.00	0	1,084.00
\$ / R On 18/09/2017 Foreign Exchange Future	14.72	Call	0.03890		0.00004		0.11220	0.00011	0.039	26.98	0.00	0.00	0	20,000.00
\$ / R On 18/09/2017 Foreign Exchange Future	14.74	Call	0.03720		0.00004		0.10550	0.00011	0.037	27.16	0.00	0.00	0	4,375.00
\$ / R On 18/09/2017 Foreign Exchange Future	15.00	Call	0.02210		0.00002		0.04990	0.00005	0.022	29.52	0.00	0.00	0	10,600.00
\$ / R On 18/09/2017 Foreign Exchange Future	16.00	Call	0.05890		0.00006		0.00020	0.00000	0.059	44.12	0.00	0.00	0	3,680.00
\$ / R On 18/09/2017 Foreign Exchange Future	16.40	Call	0.16910		0.00017		0.00000	0.00000	0.169	52.68	0.00	0.00	0	960.00
\$ / R On 18/09/2017 Foreign Exchange Future	16.50	Call	0.20980		0.00021		0.00000	0.00000	0.210	54.82	0.00	0.00	0	10,000.00
\$ / R On 18/09/2017 Foreign Exchange Future	16.80	Call	0.36960		0.00037		0.00000	0.00000	0.370	61.24	0.00	0.00	0	110.00
\$ / R On 18/09/2017 Foreign Exchange Future	17.00	Call	0.27900		0.00028		0.00000	0.00000	0.279	62.32	0.00	0.00	0	150.00
\$ / R On 18/09/2017 Foreign Exchange Future	17.03	Call	0.25900		0.00026		0.00000	0.00000	0.259	62.32	0.00	0.00	0	110.00
\$ / R On 18/09/2017 Foreign Exchange Future	18.00	Call	0.02070		0.00002		0.00000	0.00000	0.021	62.32	0.00	0.00	0	3,099.00
\$ / R On 22/09/2017 Any day expiry			12.95520		12.95520		12.96220	12.96220		13.09	0.00	0.00	0	0.00
\$ / R On 22/09/2017 Any day expiry	12.50	Put	13.49220		0.01349		16.65260	0.01665	13.492	15.18	0.09	22,125,076.80	20,000	0.00
\$ / R On 22/09/2017 Any day expiry	12.75	Put	48.11460		0.04811		57.69750	0.05770	48.115	14.02	0.25	0.00	0	20,000.00
\$ / R On 26/09/2017 Any day expiry			12.96330		12.96330		12.97030	12.97030		12.92	0.00	0.00	0	75.00

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 27/09/2017	Any day expiry			12.96540	12.96540		12.97240	12.97240		13.00	0.00	647,155.00	50	1,239.00
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	555.73930	0.55574	556.73940	0.55674	555.739	15.34	0.89	0.00	0	60.00			
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	0.06080	0.00006	0.04140	0.00004	0.061	37.69	0.00	0.00	0	60.00			
\$ / R			On 28/09/2017	Any day expiry	12.96740	12.96740	12.97440	12.97440		13.04	0.00	0.00	0	0.00			
\$ / R			On 29/09/2017	Any day expiry	12.96950	12.96950	12.97650	12.97650		13.30	0.00	15,696,975.60	1,212	1,801.00			
\$ / R			On 06/10/2017	Any day expiry	12.98380	12.98380	12.99080	12.99080		13.23	0.00	0.00	0	0.00			
\$ / R	12.68	Put	On 06/10/2017	Any day expiry	58.33430	0.05833	65.82880	0.06583	58.334	12.57	0.23	0.00	0	15,000.00			
\$ / R	13.40	Call	On 06/10/2017	Any day expiry	60.94720	0.06095	70.08790	0.07009	60.947	14.91	0.22	0.00	0	15,000.00			
\$ / R			On 13/10/2017	Any day expiry	12.99810	12.99810	13.00510	13.00510		13.24	0.00	0.00	0	90.00			
\$ / R			On 23/10/2017	Any day expiry	13.01830	13.01830	13.02530	13.02530		13.42	0.00	0.00	0	834.00			
\$ / R	14.00	Call	On 23/10/2017	Any day expiry	37.70580	0.03771	42.12900	0.04213	37.706	16.90	0.11	0.00	0	500.00			
\$ / R			On 27/10/2017	Any day expiry	13.02630	13.02630	13.03340	13.03340		13.78	0.00	0.00	0	913.00			
\$ / R	12.92	Put	On 27/10/2017	Any day expiry	199.96740	0.19997	206.15180	0.20615	199.967	13.58	0.42	0.00	0	1,000.00			
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	585.23330	0.58523	587.03120	0.58703	585.233	15.37	0.73	0.00	0	60.00			
\$ / R	14.10	Call	On 27/10/2017	Any day expiry	38.74630	0.03875	42.86260	0.04286	38.746	17.30	0.10	0.00	0	1,000.00			
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	0.50180	0.00050	0.66090	0.00066	0.502	27.19	0.00	0.00	0	60.00			
\$ / R			On 09/11/2017	Any day expiry	13.05260	13.05260	13.05970	13.05970		13.91	0.00	0.00	0	0.00			
\$ / R			On 13/11/2017	Any day expiry	13.06060	13.06060	13.06780	13.06780		13.93	0.00	0.00	0	70.00			
\$ / R			On 28/11/2017	Any day expiry	13.09020	13.09020	13.09740	13.09740		14.26	0.00	0.00	0	1,990.00			
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	617.78050	0.61778	622.40720	0.62241	617.781	15.42	0.65	0.00	0	60.00			
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	0.59550	0.00060	0.82340	0.00082	0.595	21.94	0.00	0.00	0	60.00			
\$ / R			On 30/11/2017	Any day expiry	13.09410	13.09410	13.10130	13.10130		14.30	0.00	35,461,260.00	2,708	2,708.00			
\$ / R	12.75	Put	On 30/11/2017	Any day expiry	187.55970	0.18756	195.38710	0.19539	187.560	13.74	0.33	0.00	0	112,000.00			
\$ / R			On 15/12/2017	Any day expiry	13.12370	13.12370	13.13100	13.13100		14.55	0.00	0.00	0	1,750.00			
\$ / R			On 18/12/2017	Foreign Exchange Future	13.12970	13.12970	13.13690	13.13690		14.70	0.00	221,327,352.90	16,857	191,370.00			
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	20.16310	0.02016	23.85560	0.02386	20.163	13.41	0.05	0.00	0	1,000.00			
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	37.38150	0.03738	42.86510	0.04287	37.382	13.16	0.09	0.00	0	20,141.00			
\$ / R	12.16	Put	On 18/12/2017	Foreign Exchange Future	58.24960	0.05825	64.84350	0.06484	58.250	13.31	0.13	0.00	0	550.00			
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	66.29190	0.06629	73.20140	0.07320	66.292	13.35	0.14	0.00	0	18,000.00			
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future	104.42580	0.10443	112.31010	0.11231	104.426	13.52	0.20	0.00	0	114,600.00			
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	129.77680	0.12978	137.99510	0.13800	129.777	13.61	0.23	0.00	0	11,916.00			
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future	177.91280	0.17791	186.83020	0.18683	177.913	13.86	0.29	0.00	0	1,819.00			
\$ / R	12.75	Put	On 18/12/2017	Foreign Exchange Future	215.47430	0.21547	224.69320	0.22469	215.474	14.03	0.33	0.00	0	2,600.00			
\$ / R	12.76	Put	On 18/12/2017	Foreign Exchange Future	219.47460	0.21947	228.71630	0.22872	219.475	14.05	0.33	0.00	0	550.00			
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	328.61060	0.32861	337.97390	0.33797	328.611	14.45	0.43	0.00	0	10,000.00			
\$ / R	13.10	Put	On 18/12/2017	Foreign Exchange Future	381.36910	0.38137	390.55500	0.39056	381.369	14.61	0.47	0.00	0	41,000.00			
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	392.41610	0.39242	401.55240	0.40155	392.416	14.65	0.48	0.00	0	40,000.00			
\$ / R	13.18	Put	On 18/12/2017	Foreign Exchange Future	427.30480	0.42730	436.21920	0.43622	427.305	14.77	0.50	0.00	0	16,000.00			
\$ / R	13.20	Call	On 18/12/2017	Foreign Exchange Future	369.21290	0.36921	385.23220	0.38523	369.213	14.83	0.49	0.00	0	4,020.00			
\$ / R	13.21	Put	On 18/12/2017	Foreign Exchange Future	445.67520	0.44568	454.44400	0.45444	445.675	14.85	0.52	0.00	0	5,000.00			
\$ / R	13.25	Call	On 18/12/2017	Foreign Exchange Future	350.40320	0.35040	366.16340	0.36616	350.403	14.96	0.47	0.00	0	16,141.00			
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	535.85250	0.53585	543.83180	0.54383	535.853	15.22	0.57	0.00	0	52,000.00			
\$ / R	13.40	Put	On 18/12/2017	Foreign Exchange Future	569.73550	0.56974	577.39800	0.57740	569.736	15.35	0.59	0.00	0	114,600.00			
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future	269.64920	0.26965	283.84070	0.28384	269.649	15.62	0.38	0.00	0	11,016.00			

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	242.89330	0.24289	256.37040	0.25637	242.893	15.88	0.35	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	197.39010	0.19739	209.39240	0.20939	197.390	16.40	0.29	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,030.54910	1.03055	1,033.90280	1.03390	1,030.549	16.90	0.75	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	106.81920	0.10682	114.72850	0.11473	106.819	17.89	0.17	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,466.68000	1.46668	1,466.82900	1.46683	1,466.680	18.11	0.84	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	83.92820	0.08393	90.61720	0.09062	83.928	18.36	0.14	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	57.03650	0.05704	62.09590	0.06210	57.036	19.08	0.10	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	50.97720	0.05098	55.62330	0.05562	50.977	19.29	0.09	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	50.46230	0.05046	55.07280	0.05507	50.462	19.31	0.09	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	34.60770	0.03461	38.02860	0.03803	34.608	20.05	0.06	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	19.52100	0.01952	21.69090	0.02169	19.521	20.64	0.04	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.38910	0.00339	3.91280	0.00391	3.389	20.67	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	2.82330	0.00282	3.27560	0.00328	2.823	20.67	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.68340	0.00068	0.82400	0.00082	0.683	20.67	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.13760	13.13760	13.14490	13.14490		14.87	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	647.16400	0.64716	653.60650	0.65361	647.164	15.76	0.61	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	0.83610	0.00084	0.98240	0.00098	0.836	20.46	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.14760	13.14760	13.15490	13.15490		14.91	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.15950	13.15950	13.16680	13.16680		15.00	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.17340	13.17340	13.18080	13.18080		15.15	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	473.67450	0.47367	480.08970	0.48009	473.674	15.26	0.49	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	111.03890	0.11104	117.32200	0.11732	111.039	18.72	0.16	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	99.77440	0.09977	105.53030	0.10553	99.774	18.94	0.14	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.21720	13.21720	13.22460	13.22460		15.59	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	533.21300	0.53321	538.51970	0.53852	533.213	15.70	0.49	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	545.25050	0.54525	550.48680	0.55049	545.251	15.74	0.50	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	563.53380	0.56353	568.66290	0.56866	563.534	15.80	0.51	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	626.41600	0.62642	631.16330	0.63116	626.416	16.01	0.53	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.21910	13.21910	13.22660	13.22660		15.61	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	477.24670	0.47725	482.90440	0.48290	477.247	15.53	0.46	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	85.98380	0.08598	89.83780	0.08984	85.984	20.08	0.11	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.24300	13.24300	13.25050	13.25050		15.82	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.24700	13.24700	13.25440	13.25440		15.85	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.31040	13.31040	13.31800	13.31800		16.13	0.00	0.00	0	110,237.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	112.88240	0.11288	116.93720	0.11694	112.882	14.58	0.15	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	210.21290	0.21021	214.60540	0.21461	210.213	14.91	0.24	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	241.23740	0.24124	245.59020	0.24559	241.237	14.99	0.26	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	448.78670	0.44879	452.67280	0.45267	448.787	15.66	0.40	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	581.89080	0.58189	585.27690	0.58528	581.891	16.05	0.46	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	658.53370	0.65853	661.57780	0.66158	658.534	16.27	0.49	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	670.78050	0.67078	673.76410	0.67376	670.781	16.31	0.50	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	543.91240	0.54391	554.19650	0.55420	543.912	16.49	0.48	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,014.49920	1.01450	1,015.81340	1.01581	1,014.499	17.23	0.62	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	391.37950	0.39138	399.97170	0.39997	391.379	17.40	0.37	0.00	0	767.00

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	14.18	Put	1,218.57190		1.21857	1,218.91200	1.21891	1,218.572	17.74	0.67	0.00	0	41,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	220.03190		0.22003	225.58220	0.22558	220.032	19.03	0.22	0.00	0	8,395.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	193.34090		0.19334	198.33550	0.19834	193.341	19.32	0.20	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	175.67540		0.17568	180.28060	0.18028	175.675	19.54	0.18	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	154.87570		0.15488	158.99740	0.15900	154.876	19.83	0.16	0.00	0	3,867.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	151.05720		0.15106	155.08760	0.15509	151.057	19.89	0.16	0.00	0	65,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	129.50490		0.12950	132.99880	0.13300	129.505	20.25	0.14	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	112.07690		0.11208	115.13140	0.11513	112.077	20.65	0.12	0.00	0	750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	103.94800		0.10395	106.82320	0.10682	103.948	20.98	0.11	0.00	0	225,000.00	
\$ / R	On 25/04/2018	Any day expiry			13.38260		13.38260	13.39050	13.39050		16.38	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,891.16560		1.89117	1,888.44140	1.88844	1,891.166	19.08	0.75	0.00	0	1,000.00	
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	174.60940		0.17461	177.89200	0.17789	174.609	20.18	0.17	0.00	0	2,000.00	
\$ / R	On 11/05/2018	Any day expiry			13.41380		13.41380	13.42180	13.42180		16.40	0.00	0.00	0	70.00	
\$ / R	On 15/05/2018	Any day expiry			13.42160		13.42160	13.42970	13.42970		16.40	0.00	0.00	0	0.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			13.48780		13.48780	13.49620	13.49620		16.58	0.00	84,622,457.20	6,274	102,600.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	26.38400		0.02638	25.36990	0.02537	26.384	13.66	0.04	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	165.51430		0.16551	167.97150	0.16797	165.514	14.82	0.17	0.00	0	137,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	492.89420		0.49289	495.49580	0.49550	492.894	15.74	0.36	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	512.35470		0.51235	514.86320	0.51486	512.355	15.80	0.37	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	537.23320		0.53723	539.61760	0.53962	537.233	15.88	0.38	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	873.67620		0.87368	874.34130	0.87434	873.676	16.79	0.50	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	911.93000		0.91193	912.42480	0.91242	911.930	16.89	0.51	0.00	0	184,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	350.91420		0.35091	355.87020	0.35587	350.914	19.05	0.28	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	345.81470		0.34581	350.69420	0.35069	345.815	19.09	0.27	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	197.77680		0.19778	200.00930	0.20001	197.777	20.79	0.16	0.00	0	750.00	
\$ / R	On 02/07/2018	Any day expiry			13.51500		13.51500	13.52340	13.52340		16.59	0.00	0.00	0	605.00	
\$ / R	On 20/07/2018	Any day expiry			13.54990		13.54990	13.55830	13.55830		16.69	0.00	42,955,085.00	3,170	1,800.00	
\$ / R	On 13/08/2018	Any day expiry			13.59640		13.59640	13.60490	13.60490		16.75	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			13.66460		13.66460	13.67330	13.67330		16.84	0.00	0.00	0	400.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	25.41180		0.02541	25.22320	0.02522	25.412	12.38	0.04	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	399.57800		0.39958	402.08270	0.40208	399.578	15.57	0.28	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	493.49800		0.49350	495.59220	0.49559	493.498	15.75	0.32	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	368.42370		0.36842	371.38230	0.37138	368.424	19.87	0.25	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	346.05730		0.34606	348.70520	0.34871	346.057	20.07	0.24	0.00	0	750.00	
\$ / R	On 13/11/2018	Any day expiry			13.77990		13.77990	13.78910	13.78910		17.18	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			13.84260		13.84260	13.85210	13.85210		17.38	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			13.96600		13.96600	13.97610	13.97610		17.60	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.03270		14.03270	14.04310	14.04310		17.74	0.00	0.00	0	0.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			14.21070		14.21070	14.22190	14.22190		17.95	0.00	0.00	0	0.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			15.05270		15.05270	15.06280	15.06280		18.90	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			15.16350		15.16350	15.17330	15.17330		18.98	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			15.27920		15.27920	15.28860	15.28860		19.06	0.00	0.00	0	184,000.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			12.94690		12.94690	12.95390	12.95390		11.62	0.00	284,831.80	22	243.00	

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 18/12/2017	Foreign Exchange Future			13.12970		13.12970		13.13690	13.13690		14.70	0.00	78,778.20	6	547.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.31040		13.31040		13.31800	13.31800		16.13	0.00	0.00	0	7.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.48780		13.48780		13.49620	13.49620		16.58	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.21070		14.21070		14.22190	14.22190		17.95	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.07310		17.07310		17.08160	17.08160		13.10	0.00	7,443,871.60	436	192,342.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	401.19050		0.40119		423.26240	0.42326	401.191	15.42	0.85	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	1.02920		0.00103		2.30010	0.00230	1.029	22.91	0.01	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			17.21240		17.21240		17.22130	17.22130		14.85	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.36380		17.36380		17.37310	17.37310		15.58	0.00	7,067,066.60	407	6,185.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.65600		17.65600		17.66620	17.66620		16.93	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.94310		17.94310		17.95520	17.95520		17.05	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.22990		18.22990		18.24350	18.24350		17.15	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.12090		19.12090		19.14030	19.14030		17.22	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11892		0.11892		0.12004	0.12004		18.01	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12110		0.12110		0.12226	0.12226		19.04	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12337		0.12337		0.12455	0.12455		16.98	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12563		0.12563		0.12684	0.12684		22.16	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13447		0.13447		0.13575	0.13575		21.37	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.51820		15.51820		15.57880	15.57880		11.13	0.00	6,021,061.60	388	98,932.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	10.77230		0.01077		15.25630	0.01526	10.772	14.03	0.08	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.54740		15.54740		15.60820	15.60820		12.10	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.64570		15.64570		15.70680	15.70680		12.97	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.74840		15.74840		15.80990	15.80990		13.49	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.81310		15.81310		15.87510	15.87510		13.82	0.00	8,286,064.40	524	31,595.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	14.59100		0.01459		14.40680	0.01441	14.591	13.09	0.03	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	263.40550		0.26341		291.74340	0.29174	263.405	15.02	0.34	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.84360		15.84360		15.90580	15.90580		14.08	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			15.96030		15.96030		16.02250	16.02250		14.69	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	496.86600		0.49687		474.29110	0.47429	496.866	14.52	0.44	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.11430		16.11430		16.17750	16.17750		15.17	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	239.48310		0.23948		227.91570	0.22792	239.483	14.20	0.24	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	253.93350		0.25393		241.75850	0.24176	253.933	14.22	0.25	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	558.76200		0.55876		586.89900	0.58690	558.762	15.72	0.44	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.41480		16.41480		16.47900	16.47900		16.77	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.72080		17.72080		17.78840	17.78840		16.92	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.44753		93.44753		93.31492	93.31492			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.41802		90.41802		90.27857	90.27857			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.14369		89.14369		88.99888	88.99888			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.31827		91.31827		91.16873	91.16873			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.12249		95.12249		94.97009	94.97009			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 15/03/2027	Interest Rate Swap	93.66014	93.66014	93.66014	93.50189	93.50189				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	95.74702	95.74702	95.74702	95.58458	95.58458				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	99.49727	99.49727	99.49727	99.33571	99.33571				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61249	99.61249	99.61249	99.61249	99.61249				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.76115	99.76115	99.76115	99.75663	99.75663				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.61842	99.61842	99.61842	99.61391	99.61391				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.66421	99.66421	99.66421	99.65613	99.65613				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.71483	99.71483	99.71483	99.71068	99.71068				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79208	99.79208	99.79208	99.78799	99.78799				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.89775	98.89775	98.89775	98.89233	98.89233				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.35892	98.35892	98.35892	98.35219	98.35219				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.17896	98.17896	98.17896	98.17477	98.17477				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.44000	98.44000	98.44000	98.43000	98.43000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.72355	98.72355	98.72355	98.71784	98.71784				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.01209	99.01209	99.01209	99.00581	99.00581				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.32287	99.32287	99.32287	99.31754	99.31754				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.11655	95.11655	95.11655	95.06985	95.06985				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.27951	94.27951	94.27951	94.22186	94.22186				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.41681	93.41681	93.41681	93.34958	93.34958				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.54159	93.54159	93.54159	93.46517	93.46517				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.69017	95.69017	95.69017	95.60874	95.60874				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	95.76850	95.76850	95.76850	95.68411	95.68411				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	96.92665	96.92665	96.92665	96.83960	96.83960				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.10239	99.10239	99.10239	99.01583	99.01583				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	561.48700	561.48700	561.48700	562.65800	562.65800				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	571.81300	571.81300	571.81300	573.00800	573.00800				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	582.46500	582.46500	582.46500	583.68500	583.68500				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	647.82500	647.82500	647.82500	649.89300	649.89300				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	659.74000	659.74000	659.74000	661.84800	661.84800				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	672.02900	672.02900	672.02900	674.18000	674.18000				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	579.91600	579.91600	579.91600	582.25400	582.25400				0.00	0.00	0	791.00
ALBI	On 01/02/2018	Index Future	590.58200	590.58200	590.58200	592.96500	592.96500				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	601.58400	601.58400	601.58400	604.01300	604.01300				0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.40230	10.40230	10.40230	10.44330	10.44330			12.56	0.00	17,257,415.70	1,659	24,117.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.53740	10.53740	10.53740	10.57870	10.57870			14.73	0.00	94,836.60	9	7,019.00
AU\$ / R	On 27/12/2017	Any day expiry	10.55060	10.55060	10.55060	10.59200	10.59200			14.89	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.67030	10.67030	10.67030	10.71180	10.71180			15.63	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
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.79910	10.79910	10.84120	10.84120				14.79	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.31480	11.31480	11.35200	11.35200				14.46	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.66840	10.66840	10.65670	10.65670				11.13	0.00	0.00	0	1,200.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.82230	10.82230	10.81050	10.81050				13.48	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.96960	10.96960	10.95660	10.95660				14.63	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.96960	10.96960	10.95180	10.95180				15.25	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.60590	13.60590	13.67080	13.67080				13.76	0.00	0.00	0	3,658.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.87940	13.87940	13.94600	13.94600				16.12	0.00	12,491,460.00	900	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.16150	14.16150	14.22960	14.22960				16.76	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.44000	14.44000	14.50910	14.50910				16.69	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.44890	15.44890	15.52310	15.52310				16.57	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.98110	1.98110	1.98750	1.98750				12.05	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.00000	2.00000	2.00590	2.00590				14.97	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.01790	2.01790	2.02360	2.02360				16.07	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.03480	2.03480	2.04080	2.04080				16.28	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.02100	2.02100	2.02340	2.02340				16.57	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.09130	2.09130	2.09810	2.09810				13.24	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.13260	2.13260	2.13930	2.13930				15.84	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.17320	2.17320	2.18020	2.18020				16.58	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.21470	2.21470	2.22160	2.22160				16.44	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.39590	2.39590	2.40160	2.40160				17.60	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	10.76009	76.53169	10.69988	76.90123					0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.86511	77.93913	10.80272	78.31581					0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.96776	75.59926	10.90312	75.98337					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

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
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	11.02516		79.05074		10.96498	79.46616			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.12731		80.50434		11.06498	80.92779			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.23221		77.74245		11.16759	78.17418			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	578.76000		578.76000		581.07600	581.07600			0.00	11,575,200.00	2	670.00
GOVI	On 01/02/2018	GOVI	589.40500		589.40500		591.76500	591.76500			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	600.38400		600.38400		602.79100	602.79100			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.65760		1.65760		1.65850	1.65850		11.34	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.68520		1.68520		1.68620	1.68620		14.85	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.71180		1.71180		1.71280	1.71280		15.90	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.73710		1.73710		1.73840	1.73840		16.52	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.83640		1.83640		1.83770	1.83770		17.67	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	129.60791		129.60791		129.61764	129.61764			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	130.70036		130.70036		130.71000	130.71000			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.18762		133.18762		133.20078	133.20078			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	100.13762		100.13762		100.14512	100.14512			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	102.01527		102.01527		102.02273	102.02273			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.93953		102.93953		102.94973	102.94973			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	104.26325		104.26325		104.27088	104.27088			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.21824		106.21824		106.22573	106.22573			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.15283		107.15283		107.16316	107.16316			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	128.48804		128.48804		128.49768	128.49768			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future	129.39229		129.39229		129.40176	129.40176			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	131.85462		131.85462		131.86762	131.86762			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	123.99366		123.99366		124.50636	124.50636			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	126.31847		126.31847		126.84077	126.84077			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	127.12423		127.12423		127.65962	127.65962			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	131.89110		131.89110		131.90045	131.90045			0.00	0.00	0	22,382.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 01/02/2018	Bond Future		132.69060	132.69060		132.70004	132.70004			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		135.21574	135.21574		135.22885	135.22885			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		250.13500	250.13500		250.25300	250.25300			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future		254.82500	254.82500		254.94500	254.94500			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		259.67400	259.67400		259.80300	259.80300			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			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		6.88000	93.12000		6.88000	93.12000			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
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.75000	93.25000		6.75000	93.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			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		6.56000	93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.55000	93.45000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.58000	93.42000		6.58000	93.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.64000	93.36000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.71000	93.29000		6.71000	93.29000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12580	0.12580		0.12580	0.12580			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12530	0.12530		0.12530	0.12530			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12490	0.12490		0.12490	0.12490			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12410	0.12410		0.12450	0.12450			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11350	0.11350		0.11220	0.11220			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.65130	1.65130		1.67420	1.67420		11.17	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.67820	1.67820		1.70140	1.70140		13.33	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.70460	1.70460		1.72820	1.72820		14.87	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.73100	1.73100		1.75480	1.75480		15.20	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.84120	1.84120		1.86610	1.86610		15.54	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.39500	9.39500		9.40400	9.40400		12.92	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.51170	9.51170		9.52080	9.52080		15.23	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.62710	9.62710		9.63610	9.63610		16.22	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.74040	9.74040		9.74930	9.74930		15.28	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		10.19040	10.19040		10.20170	10.20170		15.37	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.28730	1.28730		1.29180	1.29180			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.30040	1.30040		1.30540	1.30540			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.31350	1.31350		1.31680	1.31680			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.32780	1.32780		1.32950	1.32950			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.34560	1.34560		1.35260	1.35260			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.31870		1.31870		1.31860	1.31860			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.32250		1.32250		1.32250	1.32250			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32650		1.32650		1.32650	1.32650			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33030		1.33030		1.33040	1.33040			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.19860		1.19860		1.20260	1.20260			0.00	0.00	0	5,150.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.20440		1.20440		1.20840	1.20840			0.00	48,176.00	40	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.21070		1.21070		1.21470	1.21470			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21700		1.21700		1.22100	1.22100			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.45997		116.75577		8.40399	117.13680		7.44	0.00	0.00	0	170,142.00
R186	On 02/11/2017	Bond Future	8.60	Put	893.48000		0.89348		790.95000	0.79095	893.480	7.50	0.38	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	242.96000		0.24296		213.91000	0.21391	242.960	7.72	0.14	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.50267		113.60289		8.44421	113.99151		7.13	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	388.11000		0.38811		465.61000	0.46561	388.110	6.84	0.16	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	2,013.76000		2.01376		2,237.99000	2.23799	2,013.760	7.13	0.51	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,336.76000		1.33676		1,219.34000	1.21934	1,336.760	7.27	0.37	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	845.91000		0.84591		766.74000	0.76674	845.910	7.42	0.26	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	513.59000		0.51359		463.07000	0.46307	513.590	7.56	0.17	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.54492		115.71865		8.48382	116.11508		7.21	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			301.29545		301.29545		301.31881	301.31881			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.97072		299.97072		299.99403	299.99403			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.67922		305.67922		305.71062	305.71062			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			240.51483		240.51483		240.53211	240.53211			0.00	0.00	0	28,647.00
R202	On 01/02/2018	Bond Future			241.32015		241.32015		241.33773	241.33773			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			245.91260		245.91260		245.93649	245.93649			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			7.76949		101.35499		7.71278	101.59838		4.15	0.00	0.00	0	57,230.00
R2023	On 01/02/2018	Bond Future			7.79303		103.21891		7.73274	103.46729		4.28	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.80678		101.21156		7.74262	101.46509		4.28	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/11/2017	Bond Future			9.05524		94.42156		8.99454	94.84277			0.00	0.00	0	59,104.00
R2030	On 01/02/2018	Bond Future			9.10732		92.15317		9.04444	92.58258			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.16245		93.86930		9.09728	94.30723			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			9.29391		92.65113		9.23334	93.10017		11.00	0.00	0.00	0	35,203.00
R2032	On 01/02/2018	Bond Future			9.35200		94.35495		9.28937	94.81270		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,933.19000		1.93319		2,167.16000	2.16716	1,933.190	10.34	0.44	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,271.50000		2.27150		2,527.55000	2.52755	2,271.500	10.41	0.49	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,643.38000		2.64338		2,920.78000	2.92078	2,643.380	10.48	0.54	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,840.42000		2.84042		3,128.14000	3.12814	2,840.420	10.52	0.56	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.40910		91.95517		9.34431	92.42199		11.04	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future			9.56256		95.87975		9.50209	96.36646			0.00	0.00	0	22,815.00
R2035	On 01/02/2018	Bond Future			9.62740		97.64299		9.56490	98.13915			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.68758		94.96129		9.62303	95.46721			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			9.67045		92.12697		9.60998	92.61120		13.20	0.00	0.00	0	54,537.00
R2037	On 01/02/2018	Bond Future			9.73159		89.56600		9.66917	90.05966		12.44	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.79524		91.23398		9.73082	91.73724		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 02/11/2017	Bond Future			6.79504		104.30495		6.74776	104.35570		0.29	0.00	0.00	0	46,398.00
R204	On 01/02/2018	Bond Future			6.60213		102.18503		6.54018	102.23725		0.63	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.22235		104.08818		6.13397	104.14189		0.46	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			9.80156		95.19104		9.74112	95.70472		13.92	0.00	0.00	0	15,520.00
R2040	On 01/02/2018	Bond Future			9.86464		92.43614		9.80227	92.95973		13.10	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.93015		94.15754		9.86578	94.69141		13.35	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			9.82033		92.31032		9.76498	92.78637		14.62	0.00	0.00	0	26,125.00
R2044	On 01/02/2018	Bond Future			9.88121		89.62762		9.82413	90.11286		13.75	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.94432		91.29664		9.88544	91.79149		14.02	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			9.79109		91.57265		9.73066	92.10697		14.49	0.00	0.00	0	81,327.00
R2048	On 01/02/2018	Bond Future			9.85323		93.25675		9.79091	93.80132		13.62	0.00	0.00	0	170.00

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
R2048	On 03/05/2018	Bond Future		9.91100	90.55668		9.84678	91.11190		14.56	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		7.09585	102.55812		7.03621	102.67747		1.20	0.00	0.00	0	41,067.00
R207	On 01/02/2018	Bond Future		7.04307	100.80300		6.97487	100.92508		1.43	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		6.97436	102.68037		6.89505	102.80525		1.29	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		7.31696	99.01692		7.25906	99.18675		2.20	0.00	0.00	0	32,186.00
R208	On 01/02/2018	Bond Future		7.30752	100.83778		7.24430	101.01125		2.46	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future		7.28566	99.31468		7.21620	99.49191		2.32	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		9.52769	72.44715		9.46724	72.85594		13.29	0.00	2,028,520.20	28	116,186.00
R209	On 02/11/2017	Bond Future	8.30	Call	8.66000	0.00866	15.34000	0.01534	8.660	12.71	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	287.29000	0.28729	385.71000	0.38571	287.290	12.86	0.16	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	861.02000	0.86102	1,057.93000	1.05793	861.020	13.05	0.36	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,266.39000	1.26639	1,131.07000	1.13107	1,266.390	13.19	0.45	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	816.72000	0.81672	725.10000	0.72510	816.720	13.29	0.33	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	567.90000	0.56790	502.96000	0.50296	567.900	13.41	0.25	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	396.52000	0.39652	350.90000	0.35090	396.520	13.51	0.19	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	47.92000	0.04792	43.19000	0.04319	47.920	14.04	0.03	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future		9.58350	73.77937		9.52123	74.19611		12.40	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,221.18000	1.22118	1,119.22000	1.11922	1,221.180	12.86	0.31	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,036.76000	1.03676	948.37000	0.94837	1,036.760	12.95	0.27	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future		9.63827	72.00425		9.57413	72.42909		13.28	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		185.38188	185.38188		185.39581	185.39581			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future		188.85786	188.85786		188.87184	188.87184			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future		190.02912	190.02912		190.04811	190.04811			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 02/11/2017	Bond Future		151.24811	151.24811		151.16707	151.16707			0.00	0.00	0	4,057.00
R212	On 01/02/2018	Bond Future		152.04575	152.04575		151.96294	151.96294			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future		154.93917	154.93917		154.85869	154.85869			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		9.15237	84.92445		9.09687	85.29907		10.76	0.00	0.00	0	63,283.00
R213	On 01/02/2018	Bond Future		9.20804	86.48621		9.15064	86.86815		10.13	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future		9.25893	84.54749		9.19960	84.93696		10.79	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future		9.69948	71.84259		9.63906	72.26500		14.14	0.00	0.00	0	44,034.00
R214	On 01/02/2018	Bond Future		9.75875	73.16376		9.69651	73.59432		13.16	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future		9.81367	71.23050		9.74962	71.66939		14.13	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		23,246.52000	23,246.52000		23,332.07000	23,332.07000			0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future		23,615.16000	23,615.16000		23,701.00000	23,701.00000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future		23,986.80000	23,986.80000		24,073.50000	24,073.50000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future		9.62750	9.62750		9.65760	9.65760		10.89	0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future		9.77430	9.77430		9.80560	9.80560		13.54	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		9.92150	9.92150		9.95350	9.95350		14.84	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		10.06680	10.06680		10.09870	10.09870		14.70	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.64400	10.64400		10.68170	10.68170		15.40	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future		3.79560	3.79560		3.78670	3.78670		9.96	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future		3.75310	3.75310		3.74170	3.74170		12.51	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.71210	3.71210		3.69850	3.69850		13.81	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.67350	3.67350		3.66030	3.66030		14.67	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		3.55390	3.55390		3.53890	3.53890		15.29	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.40240	1.40240		1.41200	1.41200			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future		1.38230	1.38230		1.39160	1.39160			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.36180	1.36180		1.37040	1.37040			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.34290	1.34290		1.35050	1.35050			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.23320	1.23320		1.24250	1.24250			0.00	0.00	0	0.00

Total for Derivatives : **834,234,950.30** **102,003** **6 386 006.00**

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
Grand Total:											834,234,950.30	102,003	6 386 006.00