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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/09/2017

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	13.16630	13.16630		13.03590	13.03590		12.98	0.00	7,453,587,259.30	566,111	633,483.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	0.05560	0.00006	0.08930	0.00009	0.056	24.40	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	0.16170	0.00016	0.30980	0.00031	0.162	22.24	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	0.21380	0.00021	0.42720	0.00043	0.214	21.70	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	0.22620	0.00023	0.45570	0.00046	0.226	21.59	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	0.93740	0.00094	2.28630	0.00229	0.937	18.99	0.01	0	91,184.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	1.23310	0.00123	3.01880	0.00302	1.233	18.62	0.01	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	1.32090	0.00132	3.23610	0.00324	1.321	18.53	0.01	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	1.86490	0.00186	4.58060	0.00458	1.865	18.07	0.02	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	421.57240	0.42157	298.77050	0.29877	421.572	16.68	0.95	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	5.27240	0.00527	12.87050	0.01287	5.272	16.68	0.05	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	7.44680	0.00745	18.03160	0.01803	7.447	16.22	0.07	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.85	Call	326.79390	0.32679	211.00890	0.21101	326.794	15.76	0.91	0	350.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	281.03600	0.28104	170.58710	0.17059	281.036	15.29	0.88	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	21.99700	0.02200	50.43780	0.05044	21.997	14.74	0.18	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	194.87360	0.19487	99.99920	0.10000	194.874	14.37	0.78	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	28.57360	0.02857	64.09920	0.06410	28.574	14.37	0.22	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.07	Call	140.83570	0.14084	63.58800	0.06359	140.836	13.72	0.68	0.00	0	30,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	67.84290	0.06784	146.38000	0.14638	67.843	13.08	0.45	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	71.88630	0.07189	153.94960	0.15395	71.886	12.98	0.46	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	101.22560	0.10123	193.68500	0.19369	101.226	13.53	0.56	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	67.52560	0.06753	29.58500	0.02958	67.526	13.53	0.44	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	135.02010	0.13502	236.03660	0.23604	135.020	14.08	0.65	0.00	0	25,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	22.11910	0.02212	9.04860	0.00905	22.119	15.72	0.17	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	255.81910	0.25582	373.14860	0.37315	255.819	15.72	0.83	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	19.77280	0.01977	8.06360	0.00806	19.773	15.94	0.16	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	300.42380	0.30042	420.89460	0.42089	300.424	16.27	0.87	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	16.72380	0.01672	6.79460	0.00679	16.724	16.27	0.13	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	14.16100	0.01416	5.73770	0.00574	14.161	16.60	0.11	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	12.68410	0.01268	5.13270	0.00513	12.684	16.82	0.10	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	470.01920	0.47002	596.65620	0.59666	470.019	18.24	0.95	0.00	0	143,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	5.69640	0.00570	2.30640	0.00231	5.696	18.46	0.05	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	587.14470	0.58714	715.46530	0.71547	587.145	19.55	0.97	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	596.98060	0.59698	725.39380	0.72539	596.981	19.66	0.97	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	2.70580	0.00271	1.04560	0.00105	2.706	20.10	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	2.56420	0.00256	0.99190	0.00099	2.564	20.19	0.02	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	1.59340	0.00159	0.62430	0.00062	1.593	21.00	0.01	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	1.29610	0.00130	0.51140	0.00051	1.296	21.35	0.01	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	0.95660	0.00096	0.38210	0.00038	0.957	21.89	0.01	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	0.36750	0.00037	0.15430	0.00015	0.368	23.68	0.00	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,054.03560	1.05404	1,184.24170	1.18424	1,054.036	23.86	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,153.91600	1.15392	1,284.19390	1.28419	1,153.916	24.75	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	0.20690	0.00021	0.09020	0.00009	0.207	24.84	0.00	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,303.81950	1.30382	1,434.16380	1.43416	1,303.819	26.16	1.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	0.11090	0.00011	0.06000	0.00006	0.111	26.52	0.00	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	0.09830	0.00010	0.05440	0.00005	0.098	27.12	0.00	0.00	0	1,084.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	0.06810	0.00007	0.04040	0.00004	0.068	29.16	0.00	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	0.06540	0.00007	0.03920	0.00004	0.065	29.40	0.00	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	0.04190	0.00004	0.02760	0.00003	0.042	32.52	0.00	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.04250	0.00004	0.06040	0.00006	0.043	47.26	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.14430	0.00014	0.17250	0.00017	0.144	57.50	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.18410	0.00018	0.21380	0.00021	0.184	60.06	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.34560	0.00035	0.37510	0.00038	0.346	67.74	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	0.49240	0.00049	0.42640	0.00043	0.492	72.86	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.51740	0.00052	0.39700	0.00040	0.517	73.63	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.06700	0.00007	0.03490	0.00003	0.067	75.43	0.00	0.00	0	3,099.00
\$ / R	On 22/09/2017	Any day expiry			13.17470	13.17470	13.04430	13.04430		13.79	0.00	0.00	0	0.00
\$ / R	On 22/09/2017	Any day expiry	12.75	Put	14.18470	0.01418	27.11010	0.02711	14.185	15.85	0.09	0.00	0	20,000.00
\$ / R	On 26/09/2017	Any day expiry			13.18300	13.18300	13.05240	13.05240		13.67	0.00	0.00	0	75.00
\$ / R	On 27/09/2017	Any day expiry			13.18500	13.18500	13.05440	13.05440		13.79	0.00	0.00	0	1,239.00

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	13.50	Put	361.73460	0.36173	471.17000	0.47117	361.735	14.99	0.79	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	0.18380	0.00018	0.00000	0.00000	0.184	41.09	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.18710	13.18710	13.05640	13.05640		13.83	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.18910	13.18910	13.05850	13.05850		13.87	0.00	0.00	0	1,801.00
\$ / R	On 06/10/2017	Any day expiry			13.20360	13.20360	13.07260	13.07260		13.72	0.00	0.00	0	0.00
\$ / R	On 06/10/2017	Any day expiry	12.68	Put	18.89890	0.01890	39.27410	0.03927	18.899	12.50	0.10	0.00	0	15,000.00
\$ / R	On 06/10/2017	Any day expiry	13.40	Call	111.56800	0.11157	75.84840	0.07585	111.568	14.58	0.35	0.00	0	15,000.00
\$ / R	On 13/10/2017	Any day expiry			13.21800	13.21800	13.08680	13.08680		13.62	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			13.23860	13.23860	13.10700	13.10700		13.91	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	60.17060	0.06017	44.10200	0.04410	60.171	16.59	0.16	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry			13.24680	13.24680	13.11510	13.11510		14.09	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	115.84560	0.11585	161.81720	0.16182	115.846	13.54	0.29	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	422.04520	0.42205	515.97760	0.51598	422.045	14.97	0.63	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	59.98960	0.05999	44.99470	0.04499	59.990	16.99	0.15	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.99400	0.00099	0.75210	0.00075	0.994	27.99	0.00	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.27350	13.27350	13.14130	13.14130		14.18	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.28170	13.28170	13.14940	13.14940		14.28	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.31210	13.31210	13.17930	13.17930		14.58	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	471.14750	0.47115	557.17640	0.55718	471.148	15.15	0.57	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.93430	0.00093	0.87960	0.00088	0.934	21.95	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.31620	13.31620	13.18320	13.18320		14.63	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	121.33950	0.12134	160.37880	0.16038	121.340	13.73	0.24	110,034,360.00	35,000	147,000.00
\$ / R	On 15/12/2017	Any day expiry			13.34650	13.34650	13.21310	13.21310		14.99	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.35260	13.35260	13.21900	13.21900		15.02	0.00	7,952,728,444.40	595,594	708,980.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	14.91890	0.01492	18.81400	0.01881	14.919	14.27	0.04	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	21.84450	0.02184	32.20140	0.03220	21.844	13.31	0.06	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	35.46590	0.03547	50.21330	0.05021	35.466	13.45	0.08	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	39.74050	0.03974	55.73690	0.05574	39.741	13.49	0.09	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	40.86780	0.04087	57.18690	0.05719	40.868	13.50	0.09	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	67.35140	0.06735	90.49200	0.09049	67.351	13.66	0.14	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	85.59420	0.08559	112.83050	0.11283	85.594	13.75	0.17	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	119.32130	0.11932	154.94110	0.15494	119.321	13.88	0.21	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	147.29600	0.14730	188.72590	0.18873	147.296	14.01	0.25	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	150.40520	0.15041	192.33860	0.19234	150.405	14.02	0.25	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	237.73790	0.23774	291.92810	0.29193	237.738	14.43	0.35	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	281.41390	0.28141	340.66650	0.34067	281.414	14.60	0.38	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	290.66000	0.29066	350.91520	0.35092	290.660	14.63	0.39	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	319.40870	0.31941	382.64520	0.38265	319.409	14.73	0.42	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	481.92580	0.48193	412.54580	0.41255	481.926	14.77	0.58	0.00	0	4,020.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	334.34650	0.33435	399.32490	0.39932	334.347	14.78	0.43	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	457.44080	0.45744	391.83800	0.39184	457.441	14.85	0.56	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	408.90690	0.40891	484.31770	0.48432	408.907	15.02	0.48	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Call	391.23400	0.39123	335.44000	0.33544	391.234	15.15	0.50	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	438.63400	0.43863	516.44000	0.51644	438.634	15.15	0.50	0.00	0	114,600.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	353.51360	0.35351	302.29400	0.30229	353.514	15.41	0.46	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	319.34640	0.31935	272.39660	0.27240	319.346	15.67	0.43	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	260.61350	0.26061	221.29130	0.22129	260.613	16.18	0.36	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	860.37250	0.86037	960.82840	0.96083	860.373	16.70	0.70	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	142.53300	0.14253	119.70420	0.11970	142.533	17.68	0.22	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,276.60400	1.27660	1,389.39930	1.38940	1,276.604	17.93	0.80	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	113.91050	0.11391	94.45860	0.09446	113.910	18.25	0.18	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	78.48580	0.07849	64.26240	0.06426	78.486	19.02	0.13	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	70.29810	0.07030	57.44290	0.05744	70.298	19.23	0.11	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	69.60210	0.06960	56.86260	0.05686	69.602	19.25	0.11	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	48.02730	0.04803	38.99040	0.03899	48.027	20.01	0.08	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	30.22640	0.03023	22.50640	0.02251	30.226	21.00	0.05	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	4.79200	0.00479	3.78530	0.00379	4.792	20.53	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	3.92920	0.00393	3.15120	0.00315	3.929	20.49	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.94020	0.00094	0.76160	0.00076	0.940	20.44	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.36070	13.36070	13.22700	13.22700		15.20	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	509.81600	0.50982	591.12320	0.59112	509.816	15.57	0.53	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.15170	0.00115	1.07810	0.00108	1.152	20.24	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.37090	13.37090	13.23700	13.23700		15.24	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.38300	13.38300	13.24890	13.24890		15.44	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.39720	13.39720	13.26290	13.26290		15.59	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	367.90020	0.36790	430.82750	0.43083	367.900	15.25	0.42	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	146.55020	0.14655	123.99300	0.12399	146.550	18.68	0.20	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	131.89390	0.13189	111.38930	0.11139	131.894	18.90	0.18	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.44180	13.44180	13.30670	13.30670		16.03	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	427.06980	0.42707	490.83050	0.49083	427.070	15.70	0.42	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	437.44850	0.43745	501.97810	0.50198	437.448	15.73	0.43	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	453.25380	0.45325	518.93490	0.51893	453.254	15.78	0.44	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	508.00820	0.50801	578.96380	0.57896	508.008	15.95	0.47	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.44380	13.44380	13.30870	13.30870		16.05	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	378.79170	0.37879	438.55130	0.43855	378.792	15.55	0.39	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	111.28710	0.11129	95.08660	0.09509	111.287	20.06	0.14	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.46810	13.46810	13.33270	13.33270		16.17	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.47220	13.47220	13.33660	13.33660		16.21	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.53690	13.53690	13.40030	13.40030		16.57	0.00	94,325,119.20	6,968	123,212.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	90.16820	0.09017	105.07270	0.10507	90.168	15.02	0.12	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	165.16840	0.16517	193.79180	0.19379	165.168	15.12	0.19	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	191.01540	0.19102	222.70810	0.22271	191.015	15.19	0.22	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	364.47990	0.36448	415.86960	0.41587	364.480	15.71	0.34	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	482.53840	0.48254	542.90270	0.54290	482.538	16.10	0.40	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	550.86550	0.55087	615.75650	0.61576	550.866	16.30	0.44	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	561.78260	0.56178	627.35900	0.62736	561.783	16.33	0.44	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	654.84780	0.65485	588.00410	0.58800	654.848	16.49	0.53	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	876.92210	0.87692	959.67040	0.95967	876.922	17.21	0.56	0.00	0	7,000.00

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 19/03/2018	Foreign Exchange Future	14.00	Call	475.78990	0.47579	424.43060	0.42443	475.790	17.37	0.42	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,067.63630	1.06764	1,158.10710	1.15811	1,067.636	17.69	0.62	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	272.78710	0.27279	239.91670	0.23992	272.787	19.06	0.26	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	257.60940	0.25761	226.32280	0.22632	257.609	19.19	0.25	0.00	0	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	240.28330	0.24028	210.83280	0.21083	240.283	19.35	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	198.66670	0.21867	191.54820	0.19155	218.667	19.56	0.22	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	193.10290	0.19310	168.80230	0.16880	193.103	19.85	0.19	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	188.39830	0.18840	164.62430	0.16462	188.398	19.90	0.19	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	161.75590	0.16176	141.00990	0.14101	161.756	20.26	0.17	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	139.31200	0.13931	121.18040	0.12118	139.312	20.61	0.14	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	126.83280	0.12683	110.95780	0.11096	126.833	20.84	0.13	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.61030	13.61030	13.47280	13.47280		16.69	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,719.95940	1.71996	1,821.07810	1.82108	1,719.959	19.06	0.72	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	212.42570	0.21243	187.61550	0.18762	212.426	20.17	0.19	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.64200	13.64200	13.50410	13.50410		16.77	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.65000	13.65000	13.51200	13.51200		16.76	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.71730	13.71730	13.57850	13.57850		16.83	0.00	13,717,300.00	1,000	102,100.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	17.47420	0.01747	20.66060	0.02066	17.474	13.55	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	129.62600	0.12963	149.78360	0.14978	129.626	14.83	0.14	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	413.47670	0.41348	459.94650	0.45995	413.477	15.75	0.31	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	429.57420	0.42957	478.49270	0.47849	429.574	15.78	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	451.80990	0.45181	502.22240	0.50222	451.810	15.85	0.33	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	758.41760	0.75842	825.79510	0.82580	758.418	16.74	0.46	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	793.88850	0.79389	862.90950	0.86291	793.889	16.83	0.47	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	412.72750	0.41273	372.58400	0.37258	412.728	18.99	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	406.82330	0.40682	367.15630	0.36716	406.823	19.03	0.30	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	230.47380	0.23047	207.24780	0.20725	230.474	20.63	0.19	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.74460	13.74460	13.60550	13.60550		16.90	0.00	0.00	0	605.00
\$ / R	On 20/07/2018	Any day expiry			13.77980	13.77980	13.64020	13.64020		16.98	0.00	0.00	0	1,800.00
\$ / R	On 13/08/2018	Any day expiry			13.82660	13.82660	13.68640	13.68640		17.03	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.89490	13.89490	13.75430	13.75430		17.09	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	18.71640	0.01872	19.21020	0.01921	18.716	12.46	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	342.10900	0.34211	374.91380	0.37491	342.109	15.67	0.24	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	355.37690	0.35538	0.00000	0.00000	355.377	15.70	0.25	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	426.46830	0.42647	464.70140	0.46470	426.468	15.84	0.28	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	422.06530	0.42207	384.39880	0.38440	422.065	19.78	0.27	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	411.24180	0.41124	0.00000	0.00000	411.242	19.86	0.27	11,495,061.24	3,100	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	396.37430	0.39637	360.73050	0.36073	396.374	19.98	0.26	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.01040	14.01040	13.87040	13.87040		17.40	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.07320	14.07320	13.93360	13.93360		17.53	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.19680	14.19680	14.05790	14.05790		17.78	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.26370	14.26370	14.12510	14.12510		17.86	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.44200	14.44200	14.30450	14.30450		18.10	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.28170	15.28170	15.14050	15.14050		19.11	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/07/2020	Any day expiry			15.39230		15.39230		15.25030	15.25030		19.20	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.50780		15.50780		15.36490	15.36490		19.29	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.16630		13.16630		13.03590	13.03590		12.98	0.00	618,816.10	47	245.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.35260		13.35260		13.21900	13.21900		15.02	0.00	267,052.00	20	573.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.53690		13.53690		13.40030	13.40030		16.57	0.00	0.00	0	7.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.71730		13.71730		13.57850	13.57850		16.83	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.44200		14.44200		14.30450	14.30450		18.10	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.43670		17.43670		17.30400	17.30400		14.99	0.00	3,012,869,956.30	172,789	64,831.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	742.80230		0.74280	613.90310	0.61390	742.802		20.65	0.96	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	2.83260		0.00283	1.49630	0.00150	2.833		23.58	0.02	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			17.57810		17.57810		17.44390	17.44390		15.50	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.73230		17.73230		17.59580	17.59580		16.09	0.00	3,010,465,767.90	169,773	170,469.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.02920		18.02920		17.88800	17.88800		17.41	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.32040		18.32040		18.17530	18.17530		17.38	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.60900		18.60900		18.45990	18.45990		17.43	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.50460		19.50460		19.35390	19.35390		17.40	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11915		0.11915		0.11864	0.11864		41.70	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12133		0.12133		0.12081	0.12081		18.76	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12362		0.12362		0.12307	0.12307		17.02	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12589		0.12589		0.12532	0.12532		22.20	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13470		0.13470		0.13417	0.13417		21.25	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.69030		15.69030		15.59340	15.59340		12.53	0.00	2,081,318,295.00	132,650	65,509.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	3.35410		0.00335	6.55600	0.00656	3.354		17.18	0.03	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.71970		15.71970		15.62270	15.62270		12.81	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.81880		15.81880		15.72080	15.72080		13.39	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.92300		15.92300		15.82380	15.82380		13.93	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.98850		15.98850		15.88860	15.88860		14.34	0.00	1,404,749,610.00	87,860	111,040.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	12.10000		0.01210	13.07590	0.01308	12.100		13.74	0.03	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	325.52140		0.32552	286.19090	0.28619	325.521		15.13	0.39	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.01950		16.01950		15.91920	15.91920		14.51	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.13790		16.13790		16.03610	16.03610		15.17	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	427.84310		0.42784	462.93030	0.46293	427.843		14.74	0.39	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.29430		16.29430		16.19100	16.19100		15.62	0.00	814,715.00	50	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	208.11980		0.20812	222.17250	0.22217	208.120		14.52	0.21	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	221.01510		0.22102	235.86440	0.23586	221.015		14.54	0.22	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	645.21730		0.64522	590.31890	0.59032	645.217		15.89	0.48	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.59900		16.59900		16.49270	16.49270		16.03	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.91370		17.91370		17.80530	17.80530		17.13	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.43859		93.43859		93.44041	93.44041			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 16/03/2026	Interest Rate Swap	90.41876	90.41876	90.41876	90.42065	90.42065				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	89.15237	89.15237	89.15237	89.15445	89.15445				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	91.33187	91.33187	91.33187	91.33378	91.33378				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	95.13255	95.13255	95.13255	95.13446	95.13446				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	93.66248	93.66248	93.66248	93.66466	93.66466				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	95.74170	95.74170	95.74170	95.74368	95.74368				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	99.48571	99.48571	99.48571	99.48772	99.48772				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	99.76318	99.76318	99.76318	99.76391	99.76391				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.61828	99.61828	99.61828	99.61892	99.61892				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.66630	99.66630	99.66630	99.66645	99.66645				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.71452	99.71452	99.71452	99.71455	99.71455				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79324	99.79324	99.79324	99.79413	99.79413				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.89859	98.89859	98.89859	98.89910	98.89910				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.35908	98.35908	98.35908	98.35948	98.35948				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.17893	98.17893	98.17893	98.17893	98.17893				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.44000	98.44000	98.44000	98.44000	98.44000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.72524	98.72524	98.72524	98.72529	98.72529				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.01613	99.01613	99.01613	99.01595	99.01595				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.33298	99.33298	99.33298	99.33286	99.33286				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.11463	95.11463	95.11463	95.11491	95.11491				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.28099	94.28099	94.28099	94.28136	94.28136				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.42040	93.42040	93.42040	93.42097	93.42097				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.54673	93.54673	93.54673	93.54719	93.54719				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.69153	95.69153	95.69153	95.69207	95.69207				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	95.76339	95.76339	95.76339	95.76421	95.76421				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	96.91699	96.91699	96.91699	96.91768	96.91768				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.09076	99.09076	99.09076	99.09156	99.09156				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	561.68100	561.68100	561.68100	561.35100	561.35100				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	572.01200	572.01200	572.01200	571.67500	571.67500				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	582.66300	582.66300	582.66300	582.32400	582.32400				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	648.05400	648.05400	648.05400	647.45700	647.45700				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	659.97400	659.97400	659.97400	659.36400	659.36400				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	672.26300	672.26300	672.26300	671.64700	671.64700				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	580.68900	580.68900	580.68900	579.82600	579.82600				0.00	0.00	0	791.00
ALBI	On 01/02/2018	Index Future	591.36900	591.36900	591.36900	590.48900	590.48900				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	602.38100	602.38100	602.38100	601.48900	601.48900				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 18/09/2017	Foreign Exchange Future	10.52640	10.52640	10.47000	10.47000				13.44	0.00	0.00	0	23,727.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.66330	10.66330	10.60500	10.60500				14.85	0.00	0.00	0	7,429.00
AU\$ / R	On 27/12/2017	Any day expiry	10.67680	10.67680	10.61840	10.61840				15.13	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.79870	10.79870	10.73860	10.73860				16.01	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.93050	10.93050	10.86900	10.86900				15.05	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.44510	11.44510	11.38340	11.38340				14.59	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.79920	10.79920	10.73290	10.73290				12.06	0.00	0.00	0	1,200.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.95590	10.95590	10.88710	10.88710				13.78	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.10600	11.10600	11.03490	11.03490				15.00	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.10190	11.10190	11.03010	11.03010				15.58	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.68030	13.68030	13.59080	13.59080				14.10	0.00	16,676,285.70	1,219	3,656.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.95540	13.95540	13.86280	13.86280				15.95	0.00	33,939,532.80	2,432	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.23950	14.23950	14.14420	14.14420				16.80	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.52090	14.52090	14.42280	14.42280				16.81	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.53180	15.53180	15.42640	15.42640				16.95	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.01180	2.01180	1.99210	1.99210				12.93	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.02960	2.02960	2.01050	2.01050				15.39	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.04740	2.04740	2.02780	2.02780				16.54	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.06440	2.06440	2.04520	2.04520				16.33	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.04990	2.04990	2.03150	2.03150				16.79	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.11460	2.11460	2.10120	2.10120				13.76	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.15640	2.15640	2.14250	2.14250				15.88	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.19750	2.19750	2.18320	2.18320				17.17	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.23970	2.23970	2.22470	2.22470				16.88	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.42220	2.42220	2.40940	2.40940				17.62	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

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
ES33	On 02/11/2017	Bond Future	10.72515		76.74581		10.75906	76.53799			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.82889		78.15747		10.86407	77.94539			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.93037		75.82108		10.96668	75.60565			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	10.99519		79.25715		11.01896	79.09337			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.09626		80.71479		11.12091	80.54764			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.20013		77.95626		11.22558	77.78655			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	579.47700		579.47700		578.62800	578.62800			0.00	0.00	0	669.00
GOVI	On 01/02/2018	GOVI	590.13500		590.13500		589.26900	589.26900			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	601.12300		601.12300		600.24600	600.24600			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.68560		1.68560		1.66920	1.66920		13.60	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.71380		1.71380		1.69690	1.69690		14.75	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.74110		1.74110		1.72370	1.72370		16.55	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.76710		1.76710		1.74940	1.74940		16.53	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.86690		1.86690		1.84880	1.84880		17.60	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	129.92346		129.92346		129.59853	129.59853			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	131.02161		131.02161		130.69022	130.69022			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.51440		133.51440		133.17860	133.17860			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	100.10974		100.10974		100.13032	100.13032			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	101.98673		101.98673		102.00730	102.00730			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.90996		102.90996		102.93252	102.93252			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	104.23535		104.23535		104.25590	104.25590			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.18965		106.18965		106.21034	106.21034			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.12320		107.12320		107.14584	107.14584			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	128.45255		128.45255		128.47881	128.47881			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future	129.35582		129.35582		129.38219	129.38219			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	131.81692		131.81692		131.84571	131.84571			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	123.95998		123.95998		123.98468	123.98468			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	126.28402		126.28402		126.30891	126.30891			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 03/05/2018	Bond Future	127.08844		127.08844		127.11578	127.11578			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	132.00216		132.00216		131.88146	131.88146			0.00	0.00	0	22,382.00
I2050	On 01/02/2018	Bond Future	132.80389		132.80389		132.68058	132.68058			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	135.33046		135.33046		135.20683	135.20683			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	250.23700		250.23700		250.15200	250.15200			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future	254.92900		254.92900		254.84100	254.84100			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	259.77900		259.77900		259.69400	259.69400			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	0.12780		0.12780		0.12670	0.12670			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12750		0.12750		0.12650	0.12650			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12710		0.12710		0.12580	0.12580			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12700		0.12700		0.12550	0.12550			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11910		0.11910		0.12060	0.12060			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future	1.67150		1.67150		1.66620	1.66620		11.55	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.69870		1.69870		1.69310	1.69310		14.09	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.72550		1.72550		1.71970	1.71970		14.96	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.75210		1.75210		1.74630	1.74630		15.31	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.86260		1.86260		1.85740	1.85740		15.53	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.55670		9.55670		9.51750	9.51750		14.22	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.67600		9.67600		9.63510	9.63510		15.69	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.79450		9.79450		9.75210	9.75210		16.56	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	9.90990		9.90990		9.86680	9.86680		15.51	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.36830		10.36830		10.32300	10.32300		15.45	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.30130		1.30130		1.29040	1.29040			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31180		1.31180		1.30340	1.30340			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32160		1.32160		1.31650	1.31650			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.33200		1.33200		1.33080	1.33080			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35950		1.35950		1.34920	1.34920			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.32430		1.32430		1.32740	1.32740			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.32800		1.32800		1.33110	1.33110			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.33190		1.33190		1.33490	1.33490			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33560		1.33560		1.33850	1.33850			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.19170		1.19170		1.19620	1.19620			0.00	0.00	0	5,150.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.19740		1.19740		1.20200	1.20200			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20370		1.20370		1.20830	1.20830			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21010		1.21010		1.21460	1.21460			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.45303		116.80291		8.46980	116.68904		7.44	0.00	2,019,872,722.63	17,293	158,012.00
R186	On 02/11/2017	Bond Future	8.60	Put	851.29000		0.85129		906.97000	0.90697	851.290	7.50	0.37	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	222.26000		0.22226		244.98000	0.24498	222.260	7.72	0.13	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.49537		113.65132		8.51294	113.53480		7.12	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	387.50000		0.38750		373.63000	0.37363	387.500	6.84	0.16	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	2,021.42000		2.02142		1,972.30000	1.97230	2,021.420	7.12	0.51	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,305.44000		1.30544		1,355.08000	1.35508	1,305.440	7.27	0.36	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	821.51000		0.82151		857.69000	0.85769	821.510	7.42	0.26	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	495.65000		0.49565		520.66000	0.52066	495.650	7.56	0.17	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.53743		115.76715		8.55563	115.64936		7.20	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			301.52773		301.52773		301.51245	301.51245			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.20699		300.20699		300.19078	300.19078			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.91857		305.91857		305.90645	305.90645			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			240.44988		240.44988		240.49755	240.49755		4.16	0.00	0.00	0	28,647.00
R202	On 01/02/2018	Bond Future			241.25371		241.25371		241.30197	241.30197		4.29	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			245.84379		245.84379		245.89635	245.89635		4.30	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			7.76329		101.38156		7.77962	101.31159		4.15	0.00	0.00	0	57,230.00
R2023	On 01/02/2018	Bond Future			7.78637		103.24631		7.80380	103.17462		4.28	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.79988		101.23879		7.81821	101.16648		4.28	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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		9.04792	94.47221		9.06491	94.35469			0.00	0.00	0	59,104.00
R2030	On 01/02/2018	Bond Future		9.09971	92.20500		9.11735	92.08493			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future		9.15466	93.92150		9.17282	93.79988			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		9.28121	92.74502		9.30349	92.58039		11.00	0.00	24,948,410.38	269	35,203.00
R2032	On 01/02/2018	Bond Future		9.33884	94.45087		9.36192	94.28275		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,958.79000	1.95879	1,893.13000	1.89313	1,958.790	10.34	0.45	294,790.01	7	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,301.42000	2.30142	2,227.83000	2.22783	2,301.420	10.41	0.49	373,212.59	8	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,677.79000	2.67779	2,596.26000	2.59626	2,677.790	10.48	0.54	357,831.81	7	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,877.12000	2.87712	2,791.66000	2.79166	2,877.120	10.52	0.57	0.00	0	750.00
R2032	On 03/05/2018	Bond Future		9.39558	92.05231		9.41934	91.88170		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		9.53436	96.10626		9.56189	95.88512			0.00	0.00	0	22,815.00
R2035	On 01/02/2018	Bond Future		9.59824	97.87399		9.62673	97.64829			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.65758	95.19591		9.68688	94.96676			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		9.63734	92.39161		9.66982	92.13199		13.20	0.00	0.00	0	54,475.00
R2037	On 01/02/2018	Bond Future		9.69740	89.83588		9.73095	89.57104		12.44	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future		9.76007	91.50819		9.79458	91.23911		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		6.78381	104.31700		6.79100	104.30928		14.49	0.00	0.00	0	46,398.00
R204	On 01/02/2018	Bond Future		6.58714	102.19766		6.59705	102.18931		13.61	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.20237	104.10032		6.21511	104.09258		14.55	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		9.77345	95.42937		9.79582	95.23963		13.92	0.00	0.00	0	16,379.00
R2040	On 01/02/2018	Bond Future		9.83562	92.67916		9.85874	92.48546		13.10	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		9.90031	94.40440		9.92406	94.20783		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		9.79232	92.55069		9.81462	92.35923		14.62	0.00	0.00	0	26,125.00
R2044	On 01/02/2018	Bond Future		9.85232	89.87266		9.87534	89.67731		13.75	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		9.91462	91.54567		9.93826	91.34736		14.02	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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			9.76302		91.82015		9.78536	91.62308		14.49	0.00	912,967,751.45	9,943	85,554.00
R2048	On 01/02/2018	Bond Future			9.82427		93.50908		9.84734	93.30797		13.62	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.88125		90.81313		9.90493	90.60890		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			7.09772		102.55438		7.10178	102.54626		1.20	0.00	0.00	0	41,067.00
R207	On 01/02/2018	Bond Future			7.04499		100.79957		7.04989	100.79080		1.43	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.97704		102.67616		6.98224	102.66798		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			7.31212		99.03110		7.32761	98.98572		2.21	0.00	0.00	0	32,186.00
R208	On 01/02/2018	Bond Future			7.30212		100.85258		7.31916	100.80588		2.46	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.28002		99.32906		7.29840	99.28222		2.33	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			9.49478		72.66927		9.52711	72.45105		13.29	0.00	818,473,988.01	11,263	116,598.00
R209	On 02/11/2017	Bond Future	8.30	Call	9.00000		0.00900		8.00000	0.00800	9.000	12.72	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	306.85000		0.30685		279.71000	0.27971	306.850	12.86	0.17	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	918.73000		0.91873		849.51000	0.84951	918.730	13.06	0.38	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,142.04000		1.14204		1,250.84000	1.25084	1,142.040	13.20	0.43	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	720.53000		0.72053		802.70000	0.80270	720.530	13.29	0.31	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	492.62000		0.49262		555.63000	0.55563	492.620	13.41	0.23	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	338.36000		0.33836		386.13000	0.38613	338.360	13.52	0.17	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	36.96000		0.03696		45.22000	0.04522	36.960	14.05	0.03	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.54959		74.00586		9.58291	73.78330		12.41	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,138.64000		1.13864		1,212.67000	1.21267	1,138.640	12.86	0.29	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	963.71000		0.96371		1,028.76000	1.02876	963.710	12.95	0.26	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.60345		72.23442		9.63766	72.00827		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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 02/11/2017	Bond Future		185.32972	185.32972		185.36829	185.36829			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future		188.80445	188.80445		188.84322	188.84322			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future		189.97393	189.97393		190.01607	190.01607			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		151.17268	151.17268		151.20549	151.20549			0.00	0.00	0	4,057.00
R212	On 01/02/2018	Bond Future		151.96871	151.96871		152.00170	152.00170			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future		154.85997	154.85997		154.89585	154.89585			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		9.14490	84.97474		9.16708	84.82554		10.76	0.00	0.00	0	63,283.00
R213	On 01/02/2018	Bond Future		9.20028	86.53771		9.22326	86.38534		10.13	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future		9.25100	84.59940		9.27464	84.44477		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		9.67155	72.03734		9.69379	71.88219		14.15	0.00	0.00	0	44,034.00
R214	On 01/02/2018	Bond Future		9.72996	73.36239		9.75290	73.20404		13.17	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future		9.78414	71.43230		9.80766	71.27150		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		23,540.98000	23,540.98000		23,366.24000	23,366.24000			0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future		23,909.94000	23,909.94000		23,733.69000	23,733.69000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future		24,285.85000	24,285.85000		24,104.20000	24,104.20000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future		9.76410	9.76410		9.67710	9.67710		12.00	0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future		9.91300	9.91300		9.82350	9.82350		13.94	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		10.06290	10.06290		9.97080	9.97080		15.27	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		10.20930	10.20930		10.11570	10.11570		15.02	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.78940	10.78940		10.69700	10.69700		15.55	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future		3.81120	3.81120		3.78900	3.78900		11.10	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future		3.76750	3.76750		3.74620	3.74620		12.79	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.72720	3.72720		3.70570	3.70570		14.09	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.68920	3.68920		3.66760	3.66760		14.98	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		3.56660	3.56660		3.54210	3.54210		15.43	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.40860	1.40860		1.40270	1.40270			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future		1.38860	1.38860		1.38250	1.38250			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.36830	1.36830		1.36200	1.36200			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.34970	1.34970		1.34320	1.34320			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
ZMW / R		On 14/06/2019	Foreign Exchange Future		1.23960	1.23960	1.23370	1.23370		0.00	0.00	0	0.00
Total for Derivatives :											28,974,896,281.82	1,813,403	6 873 763.00
Grand Total:											28,974,896,281.82	1,813,403	6 873 763.00