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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/11/2017

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 03/11/2017	Any day expiry	14.06480	14.06480		14.17520	14.17520		19.97	0.00	0.00	0	0.00	
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	0.36040	0.00036	1.25320	0.00125	0.360	26.78	0.00	0.00	0	20,000.00
\$ / R	On 03/11/2017	Any day expiry	13.55	Put	1.99570	0.00200	4.09060	0.00409	1.996	24.83	0.02	0.00	0	20,000.00
\$ / R	On 03/11/2017	Any day expiry	13.80	Put	14.45240	0.01445	15.90790	0.01591	14.452	22.40	0.12	0.00	0	20,000.00
\$ / R	On 06/11/2017	Any day expiry			14.06950	14.06950	14.18270	14.18270		16.92	0.00	0.00	0	80,000.00
\$ / R	On 06/11/2017	Any day expiry	13.70	Call	390.18670	0.39019	497.85580	0.49786	390.187	19.99	0.87	0.00	0	40,000.00
\$ / R	On 06/11/2017	Any day expiry	13.70	Put	20.68670	0.02069	15.15580	0.01516	20.687	19.99	0.13	0.00	0	40,000.00
\$ / R	On 09/11/2017	Any day expiry			14.07370	14.07370	14.19030	14.19030		17.21	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			14.07920	14.07920	14.20010	14.20010		16.70	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry			14.08740	14.08740	14.20740	14.20740		16.98	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry			14.09010	14.09010	14.20980	14.20980		17.15	0.00	0.00	0	1,630.00
\$ / R	On 28/11/2017	Any day expiry			14.11990	14.11990	14.23670	14.23670		17.19	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	48.05310	0.04805	38.71540	0.03872	48.053	16.11	0.15	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.50770	0.00151	1.65200	0.00165	1.508	31.28	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			14.12530	14.12530	14.24160	14.24160		17.48	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	6.13440	0.00613	4.76790	0.00477	6.134	18.32	0.02	0.00	0	238,000.00

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 04/12/2017	Any day expiry		14.13610	14.13610		14.25140	14.25140		17.77	0.00	0.00	0	24.00
\$ / R	On 14/12/2017	Any day expiry		14.15960	14.15960		14.27530	14.27530		18.73	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry		14.16190	14.16190		14.27770	14.27770		18.83	0.00	0.00	0	1,777.00
\$ / R	On 18/12/2017	Foreign Exchange Future		14.16900	14.16900		14.28490	14.28490		18.81	0.00	667,869,984.00	47,136	1,008,891.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	3.49790	0.00350	3.90040	0.00390	3.498	22.41	0.01	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	4.69780	0.00470	5.41180	0.00541	4.698	20.98	0.01	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	5.71600	0.00572	6.70820	0.00671	5.716	20.06	0.02	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	6.00940	0.00601	7.08300	0.00708	6.009	19.83	0.02	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	6.08550	0.00609	7.18040	0.00718	6.085	19.78	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	7.77270	0.00777	9.34030	0.00934	7.773	18.69	0.02	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	8.88180	0.00888	10.75940	0.01076	8.882	18.11	0.03	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	9.63820	0.00964	11.72550	0.01173	9.638	17.77	0.03	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	10.92280	0.01092	13.36050	0.01336	10.923	17.25	0.03	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	12.59920	0.01260	15.48310	0.01548	12.599	16.68	0.04	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	13.06890	0.01307	15.71540	0.01572	13.069	16.69	0.04	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	30.09510	0.03010	28.54680	0.02855	30.095	17.07	0.08	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	40.93980	0.04094	37.97840	0.03798	40.940	17.23	0.10	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	43.42710	0.04343	40.12790	0.04013	43.427	17.26	0.10	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	47.37010	0.04737	43.52880	0.04353	47.370	17.31	0.11	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	51.57700	0.05158	47.14990	0.04715	51.577	17.35	0.12	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	54.53330	0.05453	49.68940	0.04969	54.533	17.39	0.12	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	1,023.53330	1.02353	1,134.58940	1.13459	1,023.533	17.39	0.88	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	56.05750	0.05606	50.99800	0.05100	56.058	17.40	0.12	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	57.61300	0.05761	52.33280	0.05233	57.613	17.42	0.13	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	981.47280	0.98147	1,091.39790	1.09140	981.473	17.46	0.86	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	80.85490	0.08085	72.21670	0.07222	80.855	17.62	0.17	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	91.37570	0.09138	81.20240	0.08120	91.376	17.70	0.18	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	784.18350	0.78418	886.50200	0.88650	784.184	17.85	0.78	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	711.88850	0.71189	810.36410	0.81036	711.889	18.00	0.75	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	195.91940	0.19592	173.08420	0.17308	195.919	18.24	0.32	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	604.91940	0.60492	697.98420	0.69798	604.919	18.24	0.68	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	210.90340	0.21090	186.60610	0.18661	210.903	18.30	0.33	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	503.44840	0.50345	590.04220	0.59004	503.448	18.49	0.61	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	465.35250	0.46535	549.10750	0.54911	465.353	18.59	0.58	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	296.35250	0.29635	264.20750	0.26421	296.353	18.59	0.42	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	441.73660	0.44174	395.43130	0.39543	441.737	19.12	0.53	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	292.83890	0.29284	355.89070	0.35589	292.839	19.45	0.42	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	260.20600	0.26021	318.78080	0.31878	260.206	19.71	0.39	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	591.20600	0.59121	533.88080	0.53388	591.206	19.71	0.61	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	222.77540	0.22278	275.74920	0.27575	222.775	20.04	0.34	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	160.52710	0.16053	203.04230	0.20304	160.527	20.72	0.26	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	141.81600	0.14182	181.08060	0.18108	141.816	20.96	0.24	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	123.68440	0.12368	159.18540	0.15919	123.684	21.22	0.21	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	122.15370	0.12215	157.32510	0.15733	122.154	21.24	0.21	0.00	0	40,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	76.09170	0.07609	100.48040	0.10048	76.092	22.14	0.14	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	66.60750	0.06661	89.29050	0.08929	66.608	22.32	0.12	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	37.33140	0.03733	53.00860	0.05301	37.331	22.81	0.07	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	7.81820	0.00782	10.28730	0.01029	7.818	24.64	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	7.44460	0.00744	9.56780	0.00957	7.445	25.16	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	5.66840	0.00567	7.10410	0.00710	5.668	29.08	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.17840	14.17840	14.29450	14.29450		19.24	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	129.43280	0.12943	116.78890	0.11679	129.433	18.18	0.23	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	7.17410	0.00717	9.00210	0.00900	7.174	28.49	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.19010	14.19010	14.30640	14.30640		19.21	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			14.20420	14.20420	14.32080	14.32080		19.08	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			14.20890	14.20890	14.32550	14.32550		19.04	0.00	0.00	0	241.00
\$ / R	On 09/01/2018	Any day expiry			14.22040	14.22040	14.33720	14.33720		18.85	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	93.40500	0.09341	82.50000	0.08250	93.405	17.70	0.16	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	278.96370	0.27896	328.77240	0.32877	278.964	20.04	0.35	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	248.28490	0.24828	294.21350	0.29421	248.285	20.29	0.32	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			14.22260	14.22260	14.33960	14.33960		18.84	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			14.22720	14.22720	14.34430	14.34430		18.90	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry			14.24100	14.24100	14.35830	14.35830		18.70	0.00	0.00	0	241.00
\$ / R	On 25/01/2018	Any day expiry			14.25710	14.25710	14.37480	14.37480		18.54	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.27090	14.27090	14.38890	14.38890		18.42	0.00	0.00	0	1,564.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	128.18080	0.12818	108.81090	0.10881	128.181	17.29	0.18	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	132.57590	0.13258	112.69040	0.11269	132.576	17.30	0.19	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	139.37060	0.13937	118.69710	0.11870	139.371	17.32	0.20	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	163.81350	0.16381	140.40040	0.14040	163.814	17.37	0.22	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.27320	14.27320	14.39120	14.39120		18.40	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	42.03340	0.04203	37.17530	0.03718	42.033	17.83	0.07	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	89.26010	0.08926	74.74730	0.07475	89.260	17.17	0.14	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	108.93100	0.10893	91.92880	0.09193	108.931	17.23	0.16	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	240.69430	0.24069	273.74410	0.27374	240.694	20.29	0.28	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	187.86440	0.18786	214.45690	0.21446	187.864	20.88	0.23	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	150.13680	0.15014	172.52410	0.17252	150.137	21.39	0.19	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	139.02930	0.13903	160.34210	0.16034	139.029	21.54	0.18	0.00	0	773.00
\$ / R	On 13/02/2018	Any day expiry			14.30050	14.30050	14.41910	14.41910		18.25	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.30510	14.30510	14.42370	14.42370		18.24	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.37790		14.37790		14.49800	14.49800		17.94	0.00	169,529,818.90	11,791	174,602.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	27.77930	0.02778	23.95360	0.02395	27.779	17.59	0.04	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	47.93530	0.04794	42.16320	0.04216	47.935	17.17	0.07	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	50.81270	0.05081	44.78100	0.04478	50.813	17.12	0.07	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	58.66730	0.05867	51.94390	0.05194	58.667	17.00	0.08	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	64.76700	0.06477	57.52170	0.05752	64.767	16.92	0.09	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	106.76530	0.10677	96.15960	0.09616	106.765	16.49	0.14	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	117.20260	0.11720	104.10580	0.10411	117.203	16.51	0.15	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	163.55610	0.16356	144.20180	0.14420	163.556	16.65	0.19	0.00	0	15,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	170.75090	0.17075	150.69540	0.15070	170.751	16.67	0.20	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	204.47310	0.20447	181.24230	0.18124	204.473	16.75	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	210.03860	0.21004	186.29850	0.18630	210.039	16.76	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	239.39980	0.23940	213.03730	0.21304	239.400	16.82	0.25	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	1,117.29980	1.11730	1,211.03730	1.21104	1,117.300	16.82	0.75	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	271.37740	0.27138	242.27760	0.24228	271.377	16.89	0.28	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	321.61520	0.32162	287.53510	0.28754	321.615	17.01	0.31	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	947.48690	0.94749	1,032.41760	1.03242	947.487	17.04	0.68	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	393.04230	0.39304	352.25820	0.35226	393.042	17.25	0.36	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	458.04390	0.45804	412.87860	0.41288	458.044	17.45	0.39	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	523.29700	0.52330	474.06260	0.47406	523.297	17.63	0.43	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	601.58480	0.60158	663.71200	0.66371	601.585	18.02	0.50	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	697.84620	0.69785	638.30930	0.63831	697.846	18.09	0.51	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	703.94630	0.70395	644.02240	0.64402	703.946	18.11	0.51	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	492.01720	0.49202	545.09760	0.54510	492.017	18.53	0.43	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	456.89030	0.45689	507.02170	0.50702	456.890	18.71	0.41	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	444.73760	0.44474	493.82540	0.49383	444.738	18.78	0.40	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	441.74910	0.44175	490.58180	0.49058	441.749	18.79	0.40	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	429.99650	0.43000	477.80520	0.47781	429.997	18.86	0.39	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	415.74680	0.41575	462.29780	0.46230	415.747	18.94	0.38	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	386.07070	0.38607	429.92020	0.42992	386.071	19.13	0.36	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	349.37940	0.34938	389.44040	0.38944	349.379	19.39	0.33	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	306.06390	0.30606	341.89500	0.34190	306.064	19.74	0.30	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	298.10620	0.29811	333.14090	0.33314	298.106	19.81	0.29	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	253.18040	0.25318	283.59430	0.28359	253.180	20.25	0.25	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	214.15790	0.21416	241.46400	0.24146	214.158	20.63	0.22	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	192.02400	0.19202	216.91640	0.21692	192.024	20.85	0.20	0.00	0	225,000.00
\$ / R	On 24/04/2018	Any day expiry			14.45980	14.45980	14.58160	14.58160		17.68	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.46210	14.46210	14.58390	14.58390		17.67	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,051.20690	1.05121	981.25460	0.98125	1,051.207	18.49	0.59	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	321.53800	0.32154	355.91800	0.35592	321.538	19.80	0.28	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.47340	14.47340	14.59550	14.59550		17.61	0.00	0.00	0	0.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	379.81710	0.37982	345.08080	0.34508	379.817	16.75	0.32	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	360.50780	0.36051	398.43770	0.39844	360.508	19.48	0.31	0.00	0	500.00
\$ / R	On 11/05/2018	Any day expiry			14.49850	14.49850	14.62100	14.62100		17.64	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.50760	14.50760	14.63030	14.63030		17.61	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.54400	14.54400	14.66740	14.66740		17.63	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	403.39540	0.40340	368.94210	0.36894	403.395	16.64	0.32	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	384.73420	0.38473	422.03130	0.42203	384.734	19.58	0.30	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.58490	14.58490	14.70910	14.70910		17.62	0.00	262,528.20	18	109,751.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	11.45230	0.01145	11.45150	0.01145	11.452	17.06	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	15.91610	0.01592	15.63390	0.01563	15.916	15.49	0.02	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	34.45250	0.03445	30.88040	0.03088	34.453	15.13	0.05	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	71.56590	0.07157	64.00260	0.06400	71.566	15.50	0.08	0.00	0	12,603.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	123.37670	0.12338	110.54730	0.11055	123.377	15.82	0.13	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	164.94800	0.16495	148.14170	0.14814	164.948	16.01	0.16	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	173.83870	0.17384	156.20700	0.15621	173.839	16.04	0.17	0.00	0	13,658.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	185.40820	0.18541	166.71780	0.16672	185.408	16.09	0.17	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	215.11520	0.21512	193.91390	0.19391	215.115	16.19	0.20	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	228.02410	0.22802	206.08690	0.20609	228.024	16.23	0.20	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	249.75000	0.24975	226.31550	0.22632	249.750	16.28	0.22	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	297.23750	0.29724	270.26930	0.27027	297.238	16.38	0.25	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	303.55720	0.30356	276.13580	0.27614	303.557	16.40	0.25	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	357.23640	0.35724	326.06610	0.32607	357.236	16.50	0.28	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	378.80880	0.37881	346.19080	0.34619	378.809	16.54	0.29	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	428.27220	0.42827	392.44840	0.39245	428.272	16.63	0.32	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	432.22940	0.43223	396.15900	0.39616	432.229	16.63	0.32	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	502.83180	0.50283	459.87600	0.45988	502.832	16.84	0.35	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	550.12860	0.55013	504.59330	0.50459	550.129	16.97	0.37	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	760.98010	0.76098	824.11750	0.82412	760.980	17.77	0.50	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	723.44280	0.72344	784.24280	0.78424	723.443	17.91	0.49	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	621.64010	0.62164	675.75970	0.67576	621.640	18.32	0.43	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	612.30340	0.61230	665.78260	0.66578	612.303	18.36	0.43	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	529.63260	0.52963	576.84080	0.57684	529.633	18.77	0.38	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	504.32010	0.50432	549.54160	0.54954	504.320	18.92	0.37	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	371.59860	0.37160	407.69110	0.40769	371.599	19.81	0.28	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	332.84460	0.33284	365.76310	0.36576	332.845	20.07	0.26	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	327.90710	0.32791	360.41730	0.36042	327.907	20.10	0.25	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	315.13370	0.31513	346.56770	0.34657	315.134	20.20	0.25	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	310.48650	0.31049	341.52650	0.34153	310.487	20.23	0.24	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	245.57590	0.24558	270.94150	0.27094	245.576	20.79	0.20	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	222.10540	0.22211	245.32970	0.24533	222.105	21.03	0.18	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	214.85990	0.21486	237.41420	0.23741	214.860	21.11	0.18	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	204.97730	0.20498	226.60640	0.22661	204.977	21.23	0.17	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.61000	14.61000	14.73460	14.73460		17.61	0.00	0.00	0	0.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	424.89130	0.42489	389.97570	0.38998	424.891	16.61	0.31	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	406.70390	0.40670	443.95430	0.44395	406.704	19.69	0.30	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.61680	14.61680	14.74150	14.74150		17.58	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.65770	14.65770	14.78330	14.78330		17.59	0.00	0.00	0	1,800.00
\$ / R	On 25/07/2018	Any day expiry			14.66910	14.66910	14.79490	14.79490		17.57	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.68280	14.68280	14.80880	14.80880		17.61	0.00	0.00	0	0.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	444.62140	0.44462	409.30100	0.40930	444.621	16.55	0.31	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	428.59340	0.42859	467.15530	0.46716	428.593	19.72	0.30	0.00	0	500.00
\$ / R	On 13/08/2018	Any day expiry			14.71280	14.71280	14.83930	14.83930		17.58	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.75450	14.75450	14.88160	14.88160		17.60	0.00	0.00	0	0.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	462.84180	0.46284	427.48680	0.42749	462.842	16.53	0.30	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	443.91320	0.44391	481.26780	0.48127	443.913	19.84	0.29	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.79390	14.79390	14.92160	14.92160		17.61	0.00	0.00	0	2,767.00

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 17/09/2018	Foreign Exchange Future	11.00	Put	16.85800		0.01686		19.24670	0.01925	16.858	15.95	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	114.25640		0.11426		104.33230	0.10433	114.256	14.70	0.11	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	122.17540		0.12218		111.34250	0.11134	122.175	14.79	0.12	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	167.12970		0.16713		151.16530	0.15117	167.130	15.22	0.14	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,559.68480		1.55968		1,654.35750	1.65436	1,559.685	16.42	0.73	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	444.96320		0.44496		410.25190	0.41025	444.963	16.47	0.29	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	602.65610		0.60266		648.17300	0.64817	602.656	19.03	0.37	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	586.41820		0.58642		630.87510	0.63088	586.418	19.12	0.36	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	564.10420		0.56410		607.08970	0.60709	564.104	19.25	0.35	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	399.36270		0.39936		432.17220	0.43217	399.363	20.21	0.26	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.81940		14.81940		14.94740	14.94740		17.60	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	477.53740		0.47754		441.69160	0.44169	477.537	16.52	0.30	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	456.00380		0.45600		492.31120	0.49231	456.004	19.94	0.29	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			14.88200		14.88200		15.01090	15.01090		17.64	0.00	0.00	0	70.00
\$ / R	On 31/10/2018	Any day expiry			14.89590		14.89590		15.02500	15.02500		17.62	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	493.11240		0.49311		455.95610	0.45596	493.112	16.49	0.29	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	478.43330		0.47843		514.42280	0.51442	478.433	20.00	0.29	0.00	0	500.00
\$ / R	On 13/11/2018	Any day expiry			14.92740		14.92740		15.05690	15.05690		17.70	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			14.96970		14.96970		15.09900	15.09900		17.76	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	509.26900		0.50927		472.22230	0.47222	509.269	16.56	0.29	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	494.58580		0.49459		530.23680	0.53024	494.586	20.33	0.28	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.00450		15.00450		15.13360	15.13360		17.84	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			15.04670		15.04670		15.17560	15.17560		17.91	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	523.00050		0.52300		485.85600	0.48586	523.001	16.59	0.28	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	514.96450		0.51496		549.87500	0.54987	514.964	20.60	0.28	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			15.15610		15.15610		15.28440	15.28440		18.09	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.23820		15.23820		15.36600	15.36600		18.20	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.45700		15.45700		15.58350	15.58350		18.41	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.42500		16.42500		16.56780	16.56780		19.36	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.55250		16.55250		16.69910	16.69910		19.44	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.68560		16.68560		16.83610	16.83610		19.54	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.16900		14.16900		14.28490	14.28490		18.81	0.00	4,236,531.00	299	987.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.37790		14.37790		14.49800	14.49800		17.94	0.00	14,377.90	1	28.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.58490		14.58490		14.70910	14.70910		17.62	0.00	0.00	0	9.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.79390		14.79390		14.92160	14.92160		17.61	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.45700		15.45700		15.58350	15.58350		18.41	0.00	0.00	0	0.00
£ / R	On 15/12/2017	Any day expiry			18.81850		18.81850		18.93500	18.93500		18.35	0.00	0.00	0	8.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.83010		18.83010		18.94670	18.94670		18.31	0.00	10,959,118.20	582	203,705.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	853.67700		0.85368		946.61020	0.94661	853.677	17.87	0.71	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	193.22510		0.19323		229.18520	0.22919	193.225	19.78	0.25	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			18.99330		18.99330		19.11280	19.11280		18.64	0.00	0.00	0	10.00
£ / R	On 19/03/2018	Foreign Exchange Future			19.16290		19.16290		19.28530	19.28530		18.20	0.00	0.00	0	1,691.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	139.41370		0.13941		130.03990	0.13004	139.414	17.90	0.13	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	511.06340		0.51106		560.63090	0.56063	511.063	19.06	0.36	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.49280		19.49280		19.62170	19.62170		18.12	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.82690		19.82690		19.96160	19.96160		18.29	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.59300		20.59300		20.73200	20.73200		17.91	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12454		0.12454		0.12621	0.12621		24.35	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12702		0.12702		0.12874	0.12874		23.11	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12955		0.12955		0.13131	0.13131		22.42	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14454		0.14454		0.14637	0.14637		21.20	0.00	0.00	0	0.00
€ / R	On 15/11/2017	Any day expiry			16.38840		16.38840		16.54320	16.54320		15.20	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.44090		16.44090		16.59190	16.59190		16.17	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.52120		16.52120		16.66910	16.66910		17.80	0.00	18,784,604.40	1,137	99,870.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	5.27160		0.00527		6.02370	0.00602	5.272	20.81	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	485.23830		0.48524		581.63010	0.58163	485.238	17.68	0.56	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.55590		16.55590		16.70430	16.70430		18.18	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.68570		16.68570		16.83610	16.83610		17.48	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	205.01690		0.20502		172.00370	0.17200	205.017	16.55	0.24	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.85860		16.85860		17.01190	17.01190		17.10	0.00	0.00	0	13,524.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	98.30520		0.09831		86.28560	0.08629	98.305	16.09	0.12	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	103.74830		0.10375		90.98390	0.09098	103.748	16.01	0.12	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	879.38240		0.87938		968.91810	0.96892	879.382	16.76	0.60	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	649.03740		0.64904		719.72230	0.71972	649.037	17.29	0.49	0.00	0	620.00
€ / R	On 18/06/2018	Foreign Exchange Future			17.20040		17.20040		17.35950	17.35950		16.81	0.00	0.00	0	510.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	26.66650		0.02667		27.38350	0.02738	26.667	15.64	0.03	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	178.89520		0.17890		156.70260	0.15670	178.895	15.72	0.15	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	204.81970		0.20482		226.84150	0.22684	204.820	20.32	0.15	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.55300		17.55300		17.71630	17.71630		16.69	0.00	0.00	0	4,679.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.71810		18.71810		18.88190	18.88190		17.36	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.46250		97.46250		97.73362	97.73362			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.56527		94.56527		94.82595	94.82595			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.38349		93.38349		93.62784	93.62784			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.55626		95.55626		95.78424	95.78424			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.31761		99.31761		99.54134	99.54134			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.95365		97.95365		98.18956	98.18956			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			100.01868		100.01868		100.26890	100.26890			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.70717		103.70717		103.96660	103.96660			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75953		99.75953		99.75953	99.75953			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.70865		99.70865		99.70981	99.70981			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.90026		99.90026		99.90525	99.90525			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.11887		100.11887		100.12999	100.12999			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
2Y STND	On 18/12/2017	Interest Rate Swap	99.79702	99.79702	99.79702	99.79702					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.99242	98.99242	98.99337	98.99337					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.58736	98.58736	98.59327	98.59327					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.58842	98.58842	98.59939	98.59939					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.06000	99.06000	99.08000	99.08000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.53943	99.53943	99.56694	99.56694					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.01569	100.01569	100.05358	100.05358					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.56721	100.56721	100.59320	100.59320					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.14426	97.14426	97.23677	97.23677					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.46150	96.46150	96.56802	96.56802					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.75545	95.75545	95.87501	95.87501					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.02446	96.02446	96.15432	96.15432					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.28959	98.28959	98.42417	98.42417					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.50763	98.50763	98.64348	98.64348					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.77346	99.77346	99.90856	99.90856					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.03462	102.03462	102.16925	102.16925					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	550.41600	550.41600	548.43800	548.43800					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	560.50900	560.50900	558.49600	558.49600					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	570.88700	570.88700	568.83900	568.83900					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	627.53500	627.53500	624.43800	624.43800					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	639.04200	639.04200	635.88900	635.88900					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	650.87400	650.87400	647.66600	647.66600					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	565.70900	565.70900	562.18000	562.18000					0.00	543,080,640.00	96	220.00
ALBI	On 01/02/2018	Index Future	576.08200	576.08200	572.48900	572.48900					0.00	17,282,460.00	3	772.00
ALBI	On 03/05/2018	Index Future	586.74900	586.74900	583.09100	583.09100					0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.88210	10.88210	10.91820	10.91820				16.32	0.00	0.00	0	16,036.00
AU\$ / R	On 27/12/2017	Any day expiry	10.89750	10.89750	10.93380	10.93380				16.37	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	11.03590	11.03590	11.07400	11.07400				16.17	0.00	1,103,590.00	100	650.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.18960	11.18960	11.23010	11.23010				15.57	0.00	0.00	0	1,899.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.34510	11.34510	11.38720	11.38720				15.09	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.83940	11.83940	11.87410	11.87410				14.98	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.99820	10.99820	11.09140	11.09140				15.49	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.17060	11.17060	11.26720	11.26720				15.29	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.34080	11.34080	11.44020	11.44020				15.86	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.20150	14.20150	14.36650	14.36650				16.64	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.50720	14.50720	14.67750	14.67750				16.14	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
CHF / R	On 18/06/2018	Foreign Exchange Future		14.81680	14.81680		14.99250	14.99250		16.40	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		16.48790	16.48790		16.67700	16.67700		17.57	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.13830	2.13830		2.14700	2.14700		17.87	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.15650	2.15650		2.16550	2.16550		17.54	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.17480	2.17480		2.18420	2.18420		16.96	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.25600	2.25600		2.26410	2.26410		17.39	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.23470	2.23470		2.25460	2.25460		17.98	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.28120	2.28120		2.30190	2.30190		17.77	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.32920	2.32920		2.35060	2.35060		17.20	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.65740	2.65740		2.68960	2.68960		18.13	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		11.01625	74.98920		11.11015	74.43559			0.00	0.00	0	6,011.00
ES33	On 01/02/2018	Bond Future		11.13110	76.36431		11.22837	75.80074			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		11.24460	73.98686		11.34534	73.41301			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		11.23620	77.62326		11.32995	77.00341			0.00	0.00	0	2,202.00
ES42	On 01/02/2018	Bond Future		11.34640	79.04667		11.44349	78.41566			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.46062	76.24897		11.56129	75.60646			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		564.02500	564.02500		560.56000	560.56000			0.00	208,689,250.00	37	83.00
GOVI	On 01/02/2018	GOVI		574.36800	574.36800		570.84000	570.84000			0.00	212,516,160.00	37	791.00
GOVI	On 03/05/2018	GOVI		585.00300	585.00300		581.41100	581.41100			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.81780	1.81780		1.83280	1.83280		17.67	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
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.84820	1.84820		1.86370	1.86370		17.86	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.87790	1.87790		1.89370	1.89370		17.71	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.08930	2.08930		2.10670	2.10670		18.83	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		128.72063	128.72063		128.75770	128.75770			0.00	0.00	0	570.00
I2025	On 01/02/2018	Bond Future		129.77626	129.77626		129.81525	129.81525			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		132.22269	132.22269		132.26311	132.26311			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		98.69730	98.69730		98.72493	98.72493			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		100.53512	100.53512		100.56428	100.56428			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		101.41220	101.41220		101.44245	101.44245			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		102.83006	102.83006		102.85861	102.85861			0.00	490,807,876.38	4,773	5,179.00
I2033	On 01/02/2018	Bond Future		104.74489	104.74489		104.77504	104.77504			0.00	499,947,359.97	4,773	5,283.00
I2033	On 03/05/2018	Bond Future		105.63081	105.63081		105.66202	105.66202			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		126.09407	126.09407		126.12998	126.12998			0.00	1,352,989,371.10	10,730	5,815.00
I2038	On 01/02/2018	Bond Future		126.93314	126.93314		126.97080	126.97080			0.00	1,364,658,188.14	10,751	18,693.00
I2038	On 03/05/2018	Bond Future		129.32601	129.32601		129.36498	129.36498			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		122.17010	122.17010		122.20440	122.20440			0.00	1,354,622,068.80	11,088	8,944.00
I2046	On 01/02/2018	Bond Future		124.44525	124.44525		124.48128	124.48128			0.00	1,382,337,837.00	11,108	21,197.00
I2046	On 03/05/2018	Bond Future		125.19135	125.19135		125.22858	125.22858			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		129.08095	129.08095		130.83726	130.83726			0.00	1,780,155,381.45	13,791	8,315.00
I2050	On 01/02/2018	Bond Future		129.80569	129.80569		131.59575	131.59575			0.00	1,793,784,830.11	13,819	22,579.00
I2050	On 03/05/2018	Bond Future		132.25267	132.25267		134.07723	134.07723			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		247.47600	247.47600		247.78200	247.78200			0.00	113,838,960.00	46	441.00
IGOV	On 01/02/2018	Index Future		252.08400	252.08400		252.39700	252.39700			0.00	57,979,320.00	23	872.00
IGOV	On 03/05/2018	Index Future		256.83600	256.83600		257.15700	257.15700			0.00	0.00	0	272.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.06000	92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		7.11000	92.89000		7.11000	92.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.19000	92.81000		7.19000	92.81000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		7.21000	92.79000		7.21000	92.79000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.13510		0.13510		0.13630	0.13630			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.13450		0.13450		0.13600	0.13600			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.13360		0.13360		0.13550	0.13550			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13110		0.13110		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.74640		1.74640		1.75060	1.75060		15.98	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.77670		1.77670		1.78130	1.78130		16.01	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.80750		1.80750		1.81230	1.81230		15.34	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.94080		1.94080		1.89580	1.89580		15.73	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.76340		9.76340		9.76100	9.76100		17.26	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.89470		9.89470		9.89410	9.89410		17.18	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.02590		10.02590		10.02730	10.02730		16.45	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			11.08060		11.08060		11.07900	11.07900		16.38	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.34100		1.34100		1.35310	1.35310			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.35640		1.35640		1.36840	1.36840			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.37250		1.37250		1.38490	1.38490			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.48840		1.48840		1.49520	1.49520			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.32900		1.32900		1.32630	1.32630			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.33280		1.33280		1.33020	1.33020			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33650		1.33650		1.33400	1.33400			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.16600		1.16600		1.16690	1.16690			0.00	0.00	0	126.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.17250		1.17250		1.17340	1.17340			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.17930		1.17930		1.18020	1.18020			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			9.01076		113.09599		9.09820	112.52958		7.84	0.00	222,799,100.30	1,970	42,667.00
R186	On 02/11/2017	Bond Future	8.60	Put	2,714.07000		2.71407		3,280.48000	3.28048	2,714.070	7.69	1.00	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	222.29000		0.22229		693.95000	0.69395	222.290	7.84	0.56	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			9.07816		109.87023		9.16940	109.29362		7.61	0.00	216,444,353.10	1,970	127,304.00
R186	On 01/02/2018	Bond Future	7.75	Call	23.77000		0.02377		16.31000	0.01631	23.770	7.22	0.02	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	430.67000		0.43067		335.97000	0.33597	430.670	7.51	0.19	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	2,949.49000		2.94949		3,365.03000	3.36503	2,949.490	7.61	0.68	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,969.29000		1.96929		2,304.11000	2.30411	1,969.290	7.75	0.54	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,242.11000		1.24211		1,493.30000	1.49330	1,242.110	7.90	0.39	0.00	0	820.00
R186	On 03/05/2018	Bond Future			9.14782		111.90426		9.24309	111.31732		7.55	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
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			299.14290		299.14290		299.23106	299.23106			0.00	0.00	0	813.00
R197	On 01/02/2018	Bond Future			297.72371		297.72371		297.81641	297.81641			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			303.33629		303.33629		303.43234	303.43234			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			238.66240		238.66240		238.43465	238.43465		4.44	0.00	3,146,763,744.00	13,185	6,827.00
R202	On 01/02/2018	Bond Future			239.39420		239.39420		239.16452	239.16452		4.66	0.00	3,158,088,286.40	13,192	22,936.00
R202	On 03/05/2018	Bond Future			243.90704		243.90704		243.67453	243.67453		4.60	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.31066		99.06840		8.39786	98.70598		4.44	0.00	99,068.40	1	31,425.00
R2023	On 01/02/2018	Bond Future			8.36864		100.88510		8.46116	100.51624		4.66	0.00	0.00	0	40,612.00
R2023	On 03/05/2018	Bond Future			8.42110		98.82336		8.51935	98.44792		4.60	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.51576		91.30964		9.60820	90.70240			0.00	156,139,484.40	1,710	39,409.00
R2030	On 01/02/2018	Bond Future			9.58487		88.97922		9.68061	88.36100			0.00	138,184,728.66	1,553	34,382.00
R2030	On 03/05/2018	Bond Future			9.65858		90.62636		9.75775	89.99696			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			9.71581		89.60836		9.80836	88.96028		11.36	0.00	102,153,530.40	1,140	26,183.00
R2032	On 01/02/2018	Bond Future			9.78871		91.25163		9.88441	90.59173		10.84	0.00	106,034,394.06	1,162	35,141.00
R2032	On 01/02/2018	Bond Future	9.20	Call	543.51000		0.54351		427.29000	0.42729	543.510	10.58	0.20	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	705.64000		0.70564		562.23000	0.56223	705.640	10.62	0.25	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	899.66000		0.89966		726.11000	0.72611	899.660	10.67	0.30	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,009.27000		1.00927		819.69000	0.81969	1,009.270	10.70	0.32	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.86205		88.78416		9.96102	88.11228		11.36	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			9.86083		93.53352		9.95346	92.82291			0.00	93,533,520.00	1,000	24,289.00
R2035	On 01/02/2018	Bond Future			9.93617		95.24873		10.03189	94.52529			0.00	0.00	0	45,896.00
R2035	On 03/05/2018	Bond Future			10.00767		92.51223		10.10651	91.77559			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			9.93078		90.08771		10.02322	89.38093		13.40	0.00	92,159,727.33	1,023	42,893.00
R2037	On 01/02/2018	Bond Future			10.00077		87.48463		10.09618	86.76498		12.85	0.00	92,121,315.39	1,053	48,719.00
R2037	On 03/05/2018	Bond Future			10.07425		89.10413		10.17272	88.37133		12.82	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

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
R204	On 02/11/2017	Bond Future			7.28985		103.77599		7.35507	103.70657		14.54	0.00	36,632,924.47	353	36,715.00
R204	On 01/02/2018	Bond Future			7.25041		101.64113		7.33484	101.57064		13.91	0.00	35,574,395.50	350	24,451.00
R204	On 03/05/2018	Bond Future			7.15757		103.52289		7.27664	103.45132		14.58	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			10.02578		93.32505		10.11825	92.57330		14.07	0.00	0.00	0	16,477.00
R2040	On 01/02/2018	Bond Future			10.09653		90.53098		10.19195	89.76561		13.47	0.00	18,106,196.00	200	11,630.00
R2040	On 03/05/2018	Bond Future			10.17062		92.20681		10.26908	91.42751		13.45	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			10.04076		90.45616		10.13314	89.69844		14.73	0.00	0.00	0	18,457.00
R2044	On 01/02/2018	Bond Future			10.10902		87.73469		10.20430	86.96319		14.09	0.00	0.00	0	17,528.00
R2044	On 03/05/2018	Bond Future			10.18037		89.35877		10.27864	88.57316		14.07	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			9.99076		89.84625		10.08317	89.06704		14.54	0.00	0.00	0	47,718.00
R2048	On 01/02/2018	Bond Future			10.05967		91.49380		10.15499	90.70049		13.91	0.00	0.00	0	95,793.00
R2048	On 03/05/2018	Bond Future			10.12483		88.75116		10.22306	87.94339		14.58	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			7.71544		101.32886		7.79719	101.16810		1.33	0.00	0.00	0	22,184.00
R207	On 01/02/2018	Bond Future			7.75163		99.54593		7.84465	99.38243		1.61	0.00	0.00	0	21,287.00
R207	On 03/05/2018	Bond Future			7.80239		101.38882		7.91005	101.22252		1.45	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			7.96058		97.15289		8.04765	96.90404		2.42	0.00	136,014,046.00	1,400	29,055.00
R208	On 01/02/2018	Bond Future			8.01026		98.93444		8.10503	98.68123		2.78	0.00	138,508,216.00	1,400	34,906.00
R208	On 03/05/2018	Bond Future			8.06010		97.36503		8.16389	97.10736		2.61	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			9.81072		70.57853		9.90299	69.98513		13.55	0.00	320,355,947.67	4,539	86,175.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.96	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.11	0.00	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.30	0.00	0.00	0	1,350.00

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
R209	On 02/11/2017	Bond Future	9.58	Put	1,517.84000		1.51784		2,111.34000	2.11134	1,517.840	13.45	1.00	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	456.49000		0.45649		1,014.13000	1.01413	456.490	13.55	0.78	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	51.77000		0.05177		362.36000	0.36236	51.770	13.67	0.19	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	1.38000		0.00138		75.75000	0.07575	1.380	13.77	0.01	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.31	0.00	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.87545		71.87277		9.97047	71.26864		12.86	0.00	329,536,650.45	4,585	104,605.00
R209	On 01/02/2018	Bond Future	9.32	Call	568.64000		0.56864		451.76000	0.45176	568.640	12.61	0.22	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	583.60000		0.58360		464.25000	0.46425	583.600	12.62	0.23	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.59	Put	2,939.01000		2.93901		3,350.95000	3.35095	2,939.010	12.76	0.64	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,948.41000		1.94841		2,276.57000	2.27657	1,948.410	12.95	0.50	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,852.58000		1.85258		2,170.87000	2.17087	1,852.580	12.98	0.48	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,821.27000		1.82127		2,136.28000	2.13628	1,821.270	12.98	0.48	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,503.54000		1.50354		1,782.81000	1.78281	1,503.540	13.08	0.42	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,253.81000		1.25381		1,501.60000	1.50160	1,253.810	13.17	0.37	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.94013		70.05428		10.03801	69.43907		13.50	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	10.00	Put	2,524.18000		2.52418		2,824.71000	2.82471	2,524.180	13.73	0.46	0.00	0	5,000.00
R209	On 01/11/2018	Bond Future			10.06603		69.57866		10.17003	68.93938		13.55	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	1,909.50000		1.90950		1,707.92000	1.70792	1,909.500	13.30	0.33	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	4,232.24000		4.23224		4,569.00000	4.56900	4,232.240	13.72	0.51	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	2,551.46000		2.55146		2,788.86000	2.78886	2,551.460	14.28	0.35	0.00	0	435.00
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			183.59908		183.59908		183.65135	183.65135			0.00	55,079,724.00	300	55.00
R210	On 01/02/2018	Bond Future			187.01786		187.01786		187.07298	187.07298			0.00	52,365,000.80	280	2,159.00
R210	On 03/05/2018	Bond Future			188.11828		188.11828		188.17547	188.17547			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			150.21404		150.21404		150.25870	150.25870			0.00	0.00	0	2,517.00
R212	On 01/02/2018	Bond Future			150.96737		150.96737		151.01440	151.01440			0.00	0.00	0	4,869.00
R212	On 03/05/2018	Bond Future			153.81328		153.81328		153.86201	153.86201			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			9.60579		81.94846		9.69830	81.35932		11.16	0.00	0.00	0	46,611.00
R213	On 01/02/2018	Bond Future			9.67738		83.45120		9.77303	82.85142		10.66	0.00	0.00	0	24,370.00
R213	On 03/05/2018	Bond Future			9.74521		81.44694		9.84404	80.83626		11.15	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 02/11/2017	Bond Future	9.93574		70.22940		10.02808	69.61520		14.31	0.00	912,982.20	13	30,191.00
R214	On 01/02/2018	Bond Future	10.00259		71.51725		10.09771	70.89194		13.55	0.00	929,724.25	13	18,586.00
R214	On 03/05/2018	Bond Future	10.06573		69.54563		10.16364	68.90888		14.26	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future	24,935.82000	24,935.82000		25,131.75000	25,131.75000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	25,347.13000	25,347.13000		25,549.93000	25,549.93000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.42340	10.42340		10.48240	10.48240			16.56	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.58990	10.58990		10.65160	10.65160			16.45	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.75520	10.75520		10.81980	10.81980			15.83	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.98520	11.98520		12.05550	12.05550			16.46	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.66070	3.66070		3.69970	3.69970			13.85	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.61840	3.61840		3.65420	3.65420			13.84	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.56990	3.56990		3.60970	3.60970			14.37	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.58550	3.58550		3.61480	3.61480			15.98	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.39570	1.39570		1.40760	1.40760				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.37570	1.37570		1.38790	1.38790				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.35250	1.35250		1.36520	1.36520				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.31670	1.31670		1.21640	1.21640				0.00	0.00	0	0.00
Total for Derivatives :												20,693,987,315.33	194,531	7 320 779.00
Grand Total:												20,693,987,315.33	194,531	7 320 779.00