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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/08/2017

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On 15/08/2017	Any day expiry		13.38000	13.38000		13.31360	13.31360		16.80	0.00	0.00	0	0.00
\$ / R	On 16/08/2017	Any day expiry		13.33220	13.33220		13.31360	13.31360		17.11	0.00	0.00	0	0.00
\$ / R	On 16/08/2017	Any day expiry	13.05	Put	2.22250	0.00222	5.88230	0.00588	2.223	22.68	0.04	0.00	0	25,000.00
\$ / R	On 16/08/2017	Any day expiry	13.29	Put	32.32500	0.03232	49.45810	0.04946	32.325	18.22	0.37	0.00	0	15,000.00
\$ / R	On 16/08/2017	Any day expiry	13.55	Call	5.32310	0.00532	12.70060	0.01270	5.323	21.75	0.08	0.00	0	23,076.00
\$ / R	On 17/08/2017	Any day expiry		13.33220	13.33220		13.31220	13.31220		16.11	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	72.76010	0.07276	98.51400	0.09851	72.760	16.11	0.54	0.00	0	34,000.00
\$ / R	On 25/08/2017	Any day expiry		13.34790	13.34790		13.33050	13.33050		14.98	0.00	267,246,000.00	20,000	20,000.00
\$ / R	On 25/08/2017	Any day expiry	13.40	Call	109.43050	0.10943	0.00000	0.00000	109.430	15.16	0.44	237,835,769.60	40,000	40,000.00
\$ / R	On 25/08/2017	Any day expiry	13.46	Put	199.38140	0.19938	220.09860	0.22010	199.381	15.37	0.62	0.00	0	20,000.00
\$ / R	On 29/08/2017	Any day expiry		13.35680	13.35680		13.33930	13.33930		14.64	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	241.13660	0.24114	261.37310	0.26137	241.137	15.19	0.63	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	0.13890	0.00014	0.11430	0.00011	0.139	35.95	0.00	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry		13.35900	13.35900		13.34150	13.34150		14.83	0.00	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry		13.36120	13.36120		13.34360	13.34360		14.98	0.00	4,159,518.00	310	8,325.00
\$ / R	On 07/09/2017	Any day expiry		13.37670	13.37670		13.35890	13.35890		15.35	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 07/09/2017	Any day expiry	12.45	Put	8.29200	0.00829	9.14540	0.00915	8.292	16.25	0.04	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.40100	13.40100	13.38300	13.38300		15.48	0.00	610,710,372.00	45,572	816,758.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	4.32770	0.00433	4.57270	0.00457	4.328	17.24	0.02	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	7.84030	0.00784	8.43630	0.00844	7.840	16.51	0.03	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	9.07930	0.00908	9.83180	0.00983	9.079	16.33	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	9.34930	0.00935	10.13620	0.01014	9.349	16.30	0.03	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	18.72870	0.01873	20.76920	0.02077	18.729	15.42	0.07	0.00	0	96,225.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	20.99240	0.02099	23.33880	0.02334	20.992	15.28	0.07	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	21.59770	0.02160	24.02600	0.02403	21.598	15.24	0.08	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	24.88370	0.02488	27.75350	0.02775	24.884	15.06	0.09	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	688.82470	0.68882	675.38120	0.67538	688.825	14.51	0.87	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	37.82470	0.03782	42.38120	0.04238	37.825	14.51	0.13	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	45.76870	0.04577	50.95190	0.05095	45.769	14.58	0.15	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	566.30830	0.56631	554.83660	0.55484	566.308	14.73	0.81	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	79.58440	0.07958	86.96460	0.08696	79.584	14.82	0.22	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	491.24320	0.49124	481.20360	0.48120	491.243	14.88	0.76	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	90.24320	0.09024	98.20360	0.09820	90.243	14.88	0.24	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	135.19570	0.13520	145.20760	0.14521	135.196	15.09	0.33	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	138.87830	0.13888	149.03500	0.14903	138.878	15.10	0.33	2,222,526.12	500	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	359.25860	0.35926	352.13280	0.35213	359.259	15.18	0.64	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	158.25860	0.15826	169.13280	0.16913	158.259	15.18	0.36	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	179.26160	0.17926	190.83580	0.19084	179.262	15.25	0.39	0.00	0	25,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.35	Put	226.14550	0.22615	239.04880	0.23905	226.145	15.40	0.46	0.00	0	2,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	253.00690	0.25301	248.52710	0.24853	253.007	15.48	0.51	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	252.00690	0.25201	265.52710	0.26553	252.007	15.48	0.49	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	244.43720	0.24444	240.18580	0.24019	244.437	15.55	0.50	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	281.04970	0.28105	295.12700	0.29513	281.050	15.65	0.52	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	232.04970	0.23205	228.12700	0.22813	232.050	15.65	0.48	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	220.21050	0.22021	216.60090	0.21660	220.210	15.75	0.46	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	212.61330	0.21261	209.20660	0.20921	212.613	15.82	0.45	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	397.69250	0.39769	413.42490	0.41342	397.693	16.27	0.62	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	162.72260	0.16272	160.60660	0.16061	162.723	16.34	0.37	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	484.71230	0.48471	501.26170	0.50126	484.712	16.69	0.68	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	492.25720	0.49226	508.86400	0.50886	492.257	16.72	0.69	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	123.85360	0.12385	122.68200	0.12268	123.854	16.86	0.29	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	121.60390	0.12160	120.48310	0.12048	121.604	16.90	0.29	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	103.05600	0.10306	102.34960	0.10235	103.056	17.21	0.25	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	95.72790	0.09573	95.17500	0.09518	95.728	17.35	0.24	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	85.68990	0.08569	85.33670	0.08534	85.690	17.55	0.21	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	58.41080	0.05841	58.61030	0.05861	58.411	18.16	0.15	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	875.18080	0.87518	893.42190	0.89342	875.181	18.22	0.85	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	965.23360	0.96523	983.64000	0.98364	965.234	18.50	0.87	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	45.34050	0.04534	45.76120	0.04576	45.341	18.53	0.12	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,103.51430	1.10351	1,122.06930	1.12207	1,103.514	18.94	0.90	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	32.55780	0.03256	33.13080	0.03313	32.558	19.02	0.09	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	29.54410	0.02954	30.14070	0.03014	29.544	19.17	0.08	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	21.27100	0.02127	21.89680	0.02190	21.271	19.66	0.06	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	20.46910	0.02047	21.09460	0.02109	20.469	19.72	0.06	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	11.94300	0.01194	12.26440	0.01226	11.943	20.30	0.04	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	1.57930	0.00158	1.54020	0.00154	1.579	22.53	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	1.31050	0.00131	1.25960	0.00126	1.311	24.78	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	1.31940	0.00132	1.26560	0.00127	1.319	25.46	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	1.36120	0.00136	1.29860	0.00130	1.361	27.50	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	1.40040	0.00140	1.33160	0.00133	1.400	28.85	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	1.40700	0.00141	1.33730	0.00134	1.407	29.05	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.45630	0.00046	0.42870	0.00043	0.456	31.56	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.42030	13.42030	13.40220	13.40220		15.69	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	336.56970	0.33657	351.36030	0.35136	336.570	16.01	0.53	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	2.25840	0.00226	2.17540	0.00218	2.258	27.59	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.42240	13.42240	13.40430	13.40430		15.73	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.42460	13.42460	13.40640	13.40640		15.77	0.00	0.00	0	2,530.00
\$ / R	On 13/10/2017	Any day expiry			13.45460	13.45460	13.43630	13.43630		15.98	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			13.47590	13.47590	13.45740	13.45740		16.07	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.48430	13.48430	13.46590	13.46590		16.16	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	144.08480	0.14408	153.57110	0.15357	144.085	15.19	0.25	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	396.88760	0.39689	411.48520	0.41149	396.888	16.16	0.49	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	195.79150	0.19579	194.31110	0.19431	195.792	17.74	0.30	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	4.07020	0.00407	3.77440	0.00377	4.070	23.75	0.01	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.51180	13.51180	13.49330	13.49330		16.17	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.52030	13.52030	13.50170	13.50170		16.14	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.55200	13.55200	13.53310	13.53310		16.35	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	445.17600	0.44518	458.82110	0.45882	445.176	16.27	0.47	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	7.12850	0.00713	8.63050	0.00863	7.129	22.03	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.55620	13.55620	13.53730	13.53730		16.38	0.00	0.00	0	2,708.00
\$ / R	On 15/12/2017	Any day expiry			13.58780	13.58780	13.56860	13.56860		16.57	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.59420	13.59420	13.57480	13.57480		16.54	0.00	32,775,616.20	2,411	129,351.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	29.90970	0.02991	31.27980	0.03128	29.910	15.95	0.05	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	43.89420	0.04389	45.41310	0.04541	43.894	15.42	0.08	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	60.10180	0.06010	62.13550	0.06214	60.102	14.98	0.10	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	86.84470	0.08684	91.75550	0.09176	86.845	15.01	0.14	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	105.30640	0.10531	110.95930	0.11096	105.306	15.09	0.16	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	138.07370	0.13807	144.91580	0.14492	138.074	15.21	0.20	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	243.00030	0.24300	253.66350	0.25366	243.000	15.57	0.30	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	281.99670	0.28200	293.33970	0.29334	281.997	15.73	0.33	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	290.21240	0.29021	301.68460	0.30168	290.212	15.76	0.33	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	315.68140	0.31568	327.54040	0.32754	315.681	15.86	0.35	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	328.88260	0.32888	340.92660	0.34093	328.883	15.91	0.36	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	691.15930	0.69116	684.04830	0.68405	691.159	15.97	0.63	0.00	0	16,141.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	394.51980	0.39452	407.38850	0.40739	394.520	16.14	0.41	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	419.55410	0.41955	432.69520	0.43270	419.554	16.22	0.42	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	566.26450	0.56626	560.52140	0.56052	566.264	16.38	0.55	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	445.27130	0.44527	441.73040	0.44173	445.271	16.96	0.46	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	785.43120	0.78543	802.07140	0.80207	785.431	17.37	0.59	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	276.30150	0.27630	274.89530	0.27490	276.302	18.20	0.31	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,161.17570	1.16118	1,179.53320	1.17953	1,161.176	18.41	0.71	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	230.68810	0.23069	230.06520	0.23007	230.688	18.68	0.27	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	173.22490	0.17322	172.99130	0.17299	173.225	19.42	0.21	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	158.53120	0.15853	158.46240	0.15846	158.531	19.60	0.19	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	157.26330	0.15726	157.20850	0.15721	157.263	19.62	0.19	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	116.28970	0.11629	116.63590	0.11664	116.290	20.25	0.15	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	79.19010	0.07919	79.79610	0.07980	79.190	21.09	0.10	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	36.17040	0.03617	38.63820	0.03864	36.170	23.03	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	33.73590	0.03374	36.31430	0.03631	33.736	23.22	0.05	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	17.67210	0.01767	18.91220	0.01891	17.672	24.02	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.60260	13.60260	13.58320	13.58320		16.59	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	478.19330	0.47819	491.99860	0.49200	478.193	16.43	0.45	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	21.78950	0.02179	22.74100	0.02274	21.789	24.25	0.03	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.61320	13.61320	13.59360	13.59360		16.55	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.62580	13.62580	13.60610	13.60610		16.54	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.64060	13.64060	13.62070	13.62070		16.65	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	348.86910	0.34887	360.99130	0.36099	348.869	15.93	0.35	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	257.88680	0.25789	257.51480	0.25751	257.887	18.80	0.27	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	237.36990	0.23737	237.31090	0.23731	237.370	19.03	0.25	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.68700	13.68700	13.66660	13.66660		16.77	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	394.17710	0.39418	406.88280	0.40688	394.177	16.06	0.36	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	403.41520	0.40342	416.25460	0.41625	403.415	16.10	0.37	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	417.49760	0.41750	430.52660	0.43053	417.498	16.14	0.38	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	466.31810	0.46632	479.96700	0.47997	466.318	16.30	0.40	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.68910	13.68910	13.66870	13.66870		16.77	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	350.89380	0.35089	362.91480	0.36291	350.894	15.91	0.34	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	190.33360	0.19033	190.92520	0.19093	190.334	19.92	0.20	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.71450	13.71450	13.69380	13.69380		16.78	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.71870	13.71870	13.69790	13.69790		16.79	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.78300	13.78300	13.76310	13.76310		16.93	0.00	5,513,200.00	400	87,259.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	86.94350	0.08694	91.66020	0.09166	86.944	15.20	0.11	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	155.30140	0.15530	160.48200	0.16048	155.301	15.32	0.17	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	178.60960	0.17861	184.36430	0.18436	178.610	15.40	0.19	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	330.69470	0.33069	339.53530	0.33954	330.695	15.79	0.29	0.00	0	88,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	434.29840	0.43430	446.13550	0.44614	434.298	16.10	0.35	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	496.10240	0.49610	508.76250	0.50876	496.102	16.29	0.38	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	505.99700	0.50600	518.78230	0.51878	505.997	16.32	0.39	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	791.72070	0.79172	807.46230	0.80746	791.721	17.11	0.50	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	14.18	Put	967.18690		0.96719		984.05830	0.98406	967.187	17.54	0.56	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	380.88190		0.38088		380.28710	0.38029	380.882	18.76	0.32	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	342.54130		0.34254		342.37000	0.34237	342.541	19.10	0.29	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	315.83940		0.31584		315.30650	0.31531	315.839	19.33	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	282.16050		0.28216		282.16280	0.28216	282.160	19.59	0.25	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	275.90640		0.27591		276.00440	0.27600	275.906	19.64	0.24	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	240.10280		0.24010		240.74800	0.24075	240.103	19.96	0.21	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	209.39590		0.20940		210.48230	0.21048	209.396	20.28	0.19	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	192.07980		0.19208		193.39800	0.19340	192.080	20.49	0.18	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.85670		13.85670		13.83850	13.83850		16.98	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,581.57060		1.58157		1,599.20160	1.59920	1,581.571	18.73	0.67	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	293.49040		0.29349		294.37080	0.29437	293.490	19.82	0.24	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.88860		13.88860		13.87100	13.87100		17.05	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.89660		13.89660		13.87920	13.87920		17.04	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.96430		13.96430		13.94730	13.94730		17.08	0.00	0.00	0	100,881.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	20.23130		0.02023		21.88580	0.02189	20.231	14.08	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	379.75450		0.37975		386.71640	0.38672	379.754	15.89	0.28	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	394.40070		0.39440		401.59730	0.40160	394.401	15.91	0.29	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	413.18240		0.41318		420.67690	0.42068	413.182	15.95	0.30	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	687.51120		0.68751		698.51130	0.69851	687.511	16.65	0.41	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	720.20520		0.72021		731.54890	0.73155	720.205	16.73	0.42	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	522.48790		0.52249		522.20150	0.52220	522.488	18.68	0.35	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	515.81030		0.51581		515.59330	0.51559	515.810	18.72	0.35	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	302.34630		0.30235		304.05550	0.30406	302.346	20.23	0.22	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.99220		13.99220		13.97540	13.97540		17.13	0.00	0.00	0	215.00
\$ / R	On 13/08/2018	Any day expiry			14.07580		14.07580		14.05950	14.05950		17.22	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.14840		14.14840		14.13310	14.13310		17.38	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	27.27120		0.02727		29.58030	0.02958	27.271	13.62	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	391.55200		0.39155		395.94180	0.39594	391.552	15.94	0.25	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	492.30390		0.49230		493.50580	0.49351	492.304	19.76	0.30	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.26710		14.26710		14.25340	14.25340		17.62	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.33170		14.33170		14.31880	14.31880		17.78	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.45880		14.45880		14.44760	14.44760		17.95	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.52760		14.52760		14.51730	14.51730		18.05	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.71100		14.71100		14.70300	14.70300		18.22	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.57730		15.57730		15.58200	15.58200		18.69	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.68980		15.68980		15.69600	15.69600		18.72	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.80720		15.80720		15.81490	15.81490		18.84	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.40100		13.40100		13.38300	13.38300		15.48	0.00	1,206,090.00	90	466.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.59420		13.59420		13.57480	13.57480		16.54	0.00	95,159.40	7	147.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.78300		13.78300		13.76310	13.76310		16.93	0.00	13,783.00	1	6.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.96430		13.96430		13.94730	13.94730		17.08	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.71100		14.71100		14.70300	14.70300		18.22	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/09/2017	Foreign Exchange Future			17.24920		17.24920		17.38900	17.38900		16.01	0.00	20,785,286.00	1,205	190,621.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	671.23560		0.67124		780.71530	0.78072	671.236	15.76	0.76	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	49.96420		0.04996		66.58290	0.06658	49.964	18.29	0.11	0.00	0	300.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.54990		17.54990		17.69140	17.69140		17.05	0.00	12,284,930.00	700	9,504.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.85140		17.85140		17.99430	17.99430		17.36	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.14300		18.14300		18.29000	18.29000		17.43	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.44110		18.44110		18.59060	18.59060		17.48	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.35760		19.35760		19.51940	19.51940		17.50	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12137		0.12137		0.12239	0.12239		23.76	0.00	0.00	0	91.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12367		0.12367		0.12469	0.12469		19.63	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12604		0.12604		0.12709	0.12709		22.52	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13727		0.13727		0.13849	0.13849		21.40	0.00	0.00	0	0.00
€ / R	On 17/08/2017	Any day expiry			15.62090		15.62090		15.68550	15.68550		13.32	0.00	0.00	0	20,000.00
€ / R	On 17/08/2017	Any day expiry	15.95	Put	336.36910		0.33637		283.23850	0.28324	336.369	19.31	0.93	0.00	0	20,000.00
€ / R	On 18/08/2017	Any day expiry			15.62090		15.62090		15.68900	15.68900		13.43	0.00	0.00	0	0.00
€ / R	On 29/08/2017	Any day expiry			15.65870		15.65870		15.72740	15.72740		14.59	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.72690		15.72690		15.79550	15.79550		14.95	0.00	15,836,988.30	1,007	110,400.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	62.98670		0.06299		55.87020	0.05587	62.987	14.24	0.17	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.75750		15.75750		15.82630	15.82630		15.07	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.85880		15.85880		15.92790	15.92790		15.38	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.96500		15.96500		16.03440	16.03440		15.56	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.03170		16.03170		16.10100	16.10100		15.72	0.00	8,833,466.70	551	32,766.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	39.17570		0.03918		36.16550	0.03617	39.176	15.40	0.06	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	452.76930		0.45277		480.98830	0.48099	452.769	16.27	0.43	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.06370		16.06370		16.13270	16.13270		15.70	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.18620		16.18620		16.25390	16.25390		15.85	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	492.79660		0.49280		462.84990	0.46285	492.797	15.40	0.39	0.00	0	193,111.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.34200		16.34200		16.41170	16.41170		15.99	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	249.93140		0.24993		231.60530	0.23161	249.931	14.93	0.22	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	263.63890		0.26364		244.68490	0.24468	263.639	14.95	0.23	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.64600		16.64600		16.71940	16.71940		16.20	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.98690		17.98690		18.06950	18.06950		17.25	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.30415		94.30415		94.35790	94.35790			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.30955		91.30955		91.35453	91.35453			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.05761		90.05761		90.09320	90.09320			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.23097		92.23097		92.26087	92.26087			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.01969		96.01969		96.04750	96.04750			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.57062		94.57062		94.59842	94.59842			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.64624		96.64624		96.67335	96.67335			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.37670		100.37670		100.40319	100.40319			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
1Y STND	On 21/09/2017	Interest Rate Swap	99.61251	99.61251	99.61251	99.61251					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.76507	99.76507	99.76559	99.76559					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.63714	99.63714	99.63978	99.63978					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.71557	99.71557	99.72036	99.72036					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.81803	99.81803	99.81596	99.81596					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79221	99.79221	99.79286	99.79286					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.91895	98.91895	98.92166	98.92166					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.40195	98.40195	98.40680	98.40680					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.28448	98.28448	98.28236	98.28236					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.57000	98.57000	98.57000	98.57000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.88166	98.88166	98.88168	98.88168					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.19703	99.19703	99.19911	99.19911					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.53516	99.53516	99.53907	99.53907					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.51443	95.51443	95.51929	95.51929					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.71397	94.71397	94.71621	94.71621					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.88397	93.88397	93.88432	93.88432					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.03832	94.03832	94.03916	94.03916					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.20910	96.20910	96.21446	96.21446					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.31340	96.31340	96.32440	96.32440					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.49468	97.49468	97.50949	97.50949					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.68957	99.68957	99.70363	99.70363					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	557.78800	557.78800	557.67500	557.67500					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	568.02700	568.02700	567.90900	567.90900					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	578.69000	578.69000	578.57400	578.57400					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	641.31600	641.31600	641.10400	641.10400					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	653.08900	653.08900	652.86900	652.86900					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	665.34800	665.34800	665.12900	665.12900					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	575.26200	575.26200	574.90100	574.90100					0.00	0.00	0	616.00
ALBI	On 01/02/2018	Index Future	585.82200	585.82200	585.45200	585.45200					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	596.81900	596.81900	596.44500	596.44500					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.47110	10.47110	10.52380	10.52380				14.23	0.00	209,422.00	20	25,321.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.60950	10.60950	10.66190	10.66190				15.15	0.00	1,060,950.00	100	6,890.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.74580	10.74580	10.79750	10.79750				15.10	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.87610	10.87610	10.93030	10.93030				14.60	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.40470	11.40470	11.46550	11.46550				14.49	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.50970	10.50970	10.55330	10.55330				13.81	0.00	0.00	0	870.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD / R	On 18/12/2017	Foreign Exchange Future		10.67050	10.67050		10.71380	10.71380		14.69	0.00	0.00	0	1,250.00
CAD / R	On 19/03/2018	Foreign Exchange Future		10.82610	10.82610		10.86970	10.86970		15.00	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.80060	13.80060		13.81980	13.81980		14.98	0.00	0.00	0	2,758.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.08200	14.08200		14.10040	14.10040		16.04	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.37080	14.37080		14.38850	14.38850		16.27	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.66280	15.66280		15.69040	15.69040		17.72	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.99850	1.99850		1.99950	1.99950		15.14	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.01640	2.01640		2.01700	2.01700		15.95	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.03270	2.03270		2.03330	2.03330		16.44	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.02730	2.02730		2.02910	2.02910		17.03	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		2.11530	2.11530		2.12600	2.12600		15.68	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.15700	2.15700		2.16820	2.16820		16.61	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.42530	2.42530		2.43990	2.43990		17.98	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.87742	75.81926		10.88885	75.75039			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future		10.98710	77.21068		10.99900	77.14018			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future		11.09217	74.86816		11.10440	74.79686			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		11.11717	78.42283		11.13378	78.31040			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future		11.22301	79.86179		11.24026	79.74693			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future		11.32962	77.09938		11.34741	76.98293			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		574.04200	574.04200		573.69200	573.69200			0.00	0.00	0	670.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 01/02/2018	GOVI	584.58000		584.58000		584.22000	584.22000			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	595.55300		595.55300		595.19100	595.19100			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.71450		1.71450		1.71280	1.71280		15.15	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.74300		1.74300		1.74090	1.74090		16.54	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.76970		1.76970		1.76760	1.76760		16.56	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.89510		1.89510		1.89450	1.89450		17.87	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	130.02692		130.02692		130.03270	130.03270			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	131.10581		131.10581		131.11090	131.11090			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.62733		133.62733		133.63248	133.63248			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	100.23747		100.23747		100.24182	100.24182			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	102.11151		102.11151		102.11524	102.11524			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	103.04729		103.04729		103.05116	103.05116			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	104.41627		104.41627		104.42076	104.42076			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.36832		106.36832		106.37214	106.37214			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.31556		107.31556		107.31951	107.31951			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	131.20813		131.20813		131.21421	131.21421			0.00	0.00	0	19,516.00
I2038	On 01/02/2018	Bond Future	132.14020		132.14020		132.14547	132.14547			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	134.68158		134.68158		134.68708	134.68708			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	125.70243		125.70243		125.70800	125.70800			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	128.05235		128.05235		128.05720	128.05720			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	128.89983		128.89983		128.90470	128.90470			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	133.42029		133.42029		133.42591	133.42591			0.00	5,069,971.02	38	21,965.00
I2050	On 01/02/2018	Bond Future	134.22331		134.22331		134.22838	134.22838			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	136.80483		136.80483		136.80992	136.80992			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	251.66400		251.66400		251.68000	251.68000			0.00	5,033,280.00	2	1,163.00
IGOV	On 01/02/2018	Index Future	256.37000		256.37000		256.38400	256.38400			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	261.30000		261.30000		261.31500	261.31500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.06000		92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	6.98000		93.02000		6.98000	93.02000			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 18/10/2017	Jibar Tradeable Future			6.92000		93.08000		6.92000	93.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future			6.88000		93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future			6.76000		93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.61000		93.39000		6.61000	93.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.61000		93.39000		6.61000	93.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.66000		93.34000		6.66000	93.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.73000		93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12850		0.12850		0.12790	0.12790			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12770		0.12770		0.12730	0.12730			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12660		0.12660		0.12720	0.12720			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12580		0.12580		0.12670	0.12670			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11850		0.11850		0.12050	0.12050			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.68300		1.68300		1.69020	1.69020		14.45	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.71030		1.71030		1.71780	1.71780		14.81	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.73760		1.73760		1.74490	1.74490		15.31	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.87640		1.87640		1.88610	1.88610		15.77	0.00	0.00	0	0.00
NZ\$ / R	On 15/08/2017	Any day expiry			9.69700		9.69700		9.71880	9.71880		14.77	0.00	109,573,100.00	11,300	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.69530		9.69530		9.76460	9.76460		14.88	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.81850		9.81850		9.88810	9.88810		15.86	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.93890		9.93890		10.00950	10.00950		15.80	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.51280		10.51280		10.60560	10.60560		15.49	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.29890		1.29890		1.30450	1.30450			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31260		1.31260		1.31750	1.31750			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32590		1.32590		1.33070	1.33070			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34990		1.34990		1.36320	1.36320			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.28720		1.28720		1.29930	1.29930			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.29100		1.29100		1.30330	1.30330			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.29520		1.29520		1.30740	1.30740			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.17360		1.17360		1.18030	1.18030			0.00	0.00	0	1,327.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17930		1.17930		1.18610	1.18610			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18570		1.18570		1.19240	1.19240			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.63284		115.58979		8.63853	115.55169		7.33	0.00	170,379,350.46	1,474	156,570.00
R186	On 02/11/2017	Bond Future	8.75	Put	1,207.45000		1.20745		1,233.03000	1.23303	1,207.450	7.33	0.41	0.00	0	2,500.00
R186	On 02/11/2017	Bond Future	9.00	Put	659.75000		0.65975		678.28000	0.67828	659.750	7.47	0.27	0.00	0	5,000.00

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
R186	On 01/02/2018	Bond Future			8.68360		112.41130		8.68962	112.37194		7.39	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	347.79000		0.34779		346.00000	0.34600	347.790	7.02	0.13	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,692.92000		1.69292		1,682.69000	1.68269	1,692.920	7.30	0.42	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	2,047.19000		2.04719		2,071.94000	2.07194	2,047.190	7.39	0.46	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,405.45000		1.40545		1,425.62000	1.42562	1,405.450	7.53	0.35	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	935.60000		0.93560		951.36000	0.95136	935.600	7.67	0.26	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.73122		114.52126		8.73738	114.48196		7.43	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			301.28822		301.28822		301.30190	301.30190			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.87213		299.87213		299.88421	299.88421			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.63957		305.63957		305.65194	305.65194			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			242.38925		242.38925		242.39976	242.39976			0.00	12,119,462.50	50	28,758.00
R202	On 01/02/2018	Bond Future			243.17693		243.17693		243.18593	243.18593			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.85377		247.85377		247.86304	247.86304			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			7.93291		100.65764		7.93841	100.63428		4.26	0.00	0.00	0	53,785.00
R2023	On 01/02/2018	Bond Future			7.96733		102.50506		7.97329	102.48076		4.64	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.98819		100.49894		7.99435	100.47485		4.49	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.18334		93.54118		9.18907	93.50207			0.00	83,719,356.10	895	55,251.00
R2030	On 01/02/2018	Bond Future			9.24042		91.25317		9.24642	91.21288			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.29822		92.96598		9.30433	92.92562			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			9.42913		91.65987		9.43493	91.61769		10.97	0.00	0.00	0	32,123.00
R2032	On 01/02/2018	Bond Future			9.49220		93.34194		9.49825	93.29859		10.85	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,816.43000		1.81643		1,807.14000	1.80714	1,816.430	10.71	0.39	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,112.16000		2.11216		2,101.29000	2.10129	2,112.160	10.75	0.43	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,434.85000		2.43485		2,422.30000	2.42230	2,434.850	10.80	0.48	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,606.15000		2.60615		2,592.73000	2.59273	2,606.150	10.83	0.50	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.55210		90.93672		9.55828	90.89308		11.01	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

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
R2035	On 02/11/2017	Bond Future		9.66823	95.03826		9.67406	94.99217			0.00	120,698,590.20	1,270	13,483.00
R2035	On 01/02/2018	Bond Future		9.73698	96.78254		9.74306	96.73515			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.79889	94.09847		9.80508	94.05085			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		9.75467	91.45924		9.76560	91.37315		12.79	0.00	7,865,494.64	86	58,927.00
R2037	On 01/02/2018	Bond Future		9.81888	88.88267		9.83021	88.79457		12.68	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future		9.88357	90.55102		9.89518	90.46185		12.84	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.01478	104.06954		7.01978	104.06420		0.38	0.00	0.00	0	47,386.00
R204	On 01/02/2018	Bond Future		6.89172	101.94149		6.89881	101.93554		0.75	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.60703	103.85497		6.61589	103.84961		0.60	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.87094	94.60702		9.88189	94.51540		13.47	0.00	0.00	0	15,669.00
R2040	On 01/02/2018	Bond Future		9.93660	91.83798		9.94795	91.74421		13.33	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		10.00271	93.56172		10.01433	93.46688		13.51	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.89935	91.63804		9.91027	91.54581		14.12	0.00	0.00	0	20,734.00
R2044	On 01/02/2018	Bond Future		9.96304	88.93970		9.97436	88.84525		13.96	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		10.02707	90.60900		10.03865	90.51349		14.16	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future		9.86006	90.96960		9.87098	90.87478		14.29	0.00	0.00	0	75,989.00
R2048	On 01/02/2018	Bond Future		9.92472	92.63919		9.93603	92.54218		14.12	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future		9.98307	89.94080		9.99465	89.84254		14.35	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/11/2017	Bond Future		7.34309	102.06528		7.34841	102.05471		1.29	0.00	0.00	0	40,855.00
R207	On 01/02/2018	Bond Future		7.32666	100.29741		7.33299	100.28616		1.59	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.29347	102.17999		7.30035	102.16924		1.50	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future		7.51249	98.44602		7.51788	98.43034		2.31	0.00	8,663,249.76	88	32,322.00
R208	On 01/02/2018	Bond Future		7.52176	100.25269		7.52781	100.23622		2.73	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future		7.51472	98.73301		7.52107	98.71695		2.57	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/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			9.63119		71.75523		9.64207	71.68307		13.20	0.00	425,795,534.82	5,934	90,072.00
R209	On 02/11/2017	Bond Future	8.30	Call	24.15000		0.02415		24.05000	0.02405	24.150	12.61	0.02	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	366.68000		0.36668		361.44000	0.36144	366.680	12.76	0.17	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.33	Call	914.02000		0.91402		900.13000	0.90013	914.020	12.95	0.33	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,924.00000		1.92400		1,972.65000	1.97265	1,924.000	13.10	0.52	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,384.82000		1.38482		1,426.03000	1.42603	1,384.820	13.20	0.42	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	1,059.61000		1.05961		1,095.07000	1.09507	1,059.610	13.32	0.34	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	815.84000		0.81584		846.14000	0.84614	815.840	13.42	0.28	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	182.95000		0.18295		193.71000	0.19371	182.950	13.96	0.08	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.69044		73.07203		9.70170	72.99816		12.98	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,715.26000		1.71526		1,749.47000	1.74947	1,715.260	13.20	0.36	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,495.52000		1.49552		1,526.91000	1.52691	1,495.520	13.29	0.33	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.74676		71.29412		9.75827	71.21940		13.22	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			186.18249		186.18249		186.19091	186.19091			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			189.66308		189.66308		189.67043	189.67043			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.86213		190.86213		190.86960	190.86960			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			151.08440		151.08440		151.12285	151.12285			0.00	3,928,194.40	26	4,282.00
R212	On 01/02/2018	Bond Future			151.84899		151.84899		151.88720	151.88720			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.76947		154.76947		154.80843	154.80843			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			9.29136		83.99631		9.30224	83.92426		10.74	0.00	0.00	0	62,970.00
R213	On 01/02/2018	Bond Future			9.35212		85.53798		9.36343	85.46418		10.65	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.40584		83.59370		9.41743	83.51910		10.80	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.77781		71.30100		9.79383	71.19107		14.03	0.00	0.00	0	44,022.00

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 01/02/2018	Bond Future	9.83978		72.60954		9.85631	72.49736		13.75	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.89550		70.67619		9.91244	70.56233		14.03	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	23,598.79000	23,598.79000		23,679.73000	23,679.73000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.79740		9.79740		9.82920	9.82920		14.08	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.82540		10.82540		10.87510	10.87510		15.64	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.75400		3.75400		3.76320	3.76320		12.68	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.67110		3.67110		3.67550	3.67550		14.47	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.50240		3.50240		3.52230	3.52230		15.53	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.45920		1.45920		1.45520	1.45520			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.43550		1.43550		1.43250	1.43250			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.40830		1.40830		1.40670	1.40670			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.22470		1.22470		1.22380	1.22380			0.00	0.00	0	0.00
Total for Derivatives :												2,173,634,661.22	134,037	6,139,304.00
Grand Total:												2,173,634,661.22	134,037	6,139,304.00