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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/08/2017

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 25/08/2017	Any day expiry	13.21580	13.21580		13.20130	13.20130		13.24	0.00	0.00	0	20,000.00
\$ / R	On 25/08/2017	Any day expiry	13.10	Put	53.40240	0.05340	64.39040	0.06439	53.402	13.88	0.32	0	60,000.00
\$ / R	On 25/08/2017	Any day expiry	13.40	Call	40.02540	0.04003	41.50790	0.04151	40.025	14.70	0.25	0	40,000.00
\$ / R	On 25/08/2017	Any day expiry	13.46	Put	273.65900	0.27366	289.68070	0.28968	273.659	15.13	0.81	0	20,000.00
\$ / R	On 29/08/2017	Any day expiry			13.22460	13.22460	13.21000	13.21000		13.30	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	316.02560	0.31603	328.63230	0.32863	316.026	14.73	0.79	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	0.27910	0.00028	0.23750	0.00024	0.279	44.52	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry			13.22680	13.22680	13.21220	13.21220		13.56	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry			13.22890	13.22890	13.21430	13.21430		13.95	0.00	0	8,325.00
\$ / R	On 01/09/2017	Any day expiry			13.23110	13.23110	13.21640	13.21640		14.14	0.00	0	0.00
\$ / R	On 01/09/2017	Any day expiry	12.75	Put	14.72600	0.01473	18.88900	0.01889	14.726	14.05	0.09	0	20,000.00
\$ / R	On 01/09/2017	Any day expiry	13.00	Put	57.31780	0.05732	63.39550	0.06340	57.318	14.09	0.26	0	20,000.00
\$ / R	On 05/09/2017	Any day expiry			13.23970	13.23970	13.28540	13.28540		13.90	0.00	75	75.00
\$ / R	On 07/09/2017	Any day expiry			13.24400	13.24400	13.22920	13.22920		14.06	0.00	0	0.00
\$ / R	On 07/09/2017	Any day expiry	12.45	Put	4.77390	0.00477	5.65070	0.00565	4.774	13.98	0.03	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.26770	13.26770	13.25260	13.25260		14.02	0.00	30,326	772,687.00

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	12.00	Put	4.01350	0.00401	4.73460	0.00473	4.014	16.48	0.02	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	6.73470	0.00673	7.82000	0.00782	6.735	15.36	0.03	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	7.69150	0.00769	8.89530	0.00890	7.691	15.08	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	7.89980	0.00790	9.12900	0.00913	7.900	15.03	0.03	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	15.26100	0.01526	17.29570	0.01730	15.261	13.69	0.07	0.00	0	96,225.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	17.08360	0.01708	19.29800	0.01930	17.084	13.47	0.07	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	17.57450	0.01757	19.83640	0.01984	17.575	13.41	0.07	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	20.29010	0.02029	22.80590	0.02281	20.290	13.14	0.09	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	557.94850	0.55795	546.89480	0.54689	557.948	13.34	0.85	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	40.24850	0.04025	44.29480	0.04429	40.248	13.34	0.15	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	49.43120	0.04943	54.06390	0.05406	49.431	13.41	0.17	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	439.98240	0.43998	430.76990	0.43077	439.982	13.54	0.77	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	89.12850	0.08913	95.80030	0.09580	89.129	13.63	0.27	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	369.45150	0.36945	361.55160	0.36155	369.452	13.68	0.70	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	101.75150	0.10175	108.95160	0.10895	101.751	13.68	0.30	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	155.14020	0.15514	164.16700	0.16417	155.140	13.87	0.40	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	159.51370	0.15951	168.66740	0.16867	159.514	13.88	0.41	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	250.21290	0.25021	244.88450	0.24488	250.213	13.95	0.56	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	182.51290	0.18251	192.28450	0.19228	182.513	13.95	0.44	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	207.38790	0.20739	217.75140	0.21775	207.388	14.02	0.48	0.00	0	25,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.35	Put	266.12360	0.26612	277.61660	0.27762	266.124	14.38	0.55	0.00	0	2,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	165.78040	0.16578	162.67250	0.16267	165.780	14.57	0.42	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	298.08040	0.29808	310.07250	0.31007	298.080	14.57	0.58	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	159.01450	0.15901	156.09610	0.15610	159.015	14.64	0.40	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	331.63220	0.33163	344.08080	0.34408	331.632	14.75	0.62	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	149.33220	0.14933	146.68080	0.14668	149.332	14.75	0.38	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	140.18800	0.14019	137.78950	0.13779	140.188	14.86	0.37	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	134.38020	0.13438	132.14030	0.13214	134.380	14.93	0.35	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	464.06040	0.46406	477.79980	0.47780	464.060	15.40	0.72	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	97.46230	0.09746	96.21550	0.09622	97.462	15.47	0.27	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	560.77380	0.56077	575.10670	0.57511	560.774	15.84	0.77	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	569.08730	0.56909	583.46020	0.58346	569.087	15.87	0.78	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	70.38790	0.07039	69.81400	0.06981	70.388	16.02	0.21	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	68.87200	0.06887	68.33360	0.06833	68.872	16.06	0.20	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	56.61530	0.05662	56.35030	0.05635	56.615	16.38	0.17	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	51.45460	0.05145	51.34250	0.05134	51.455	16.48	0.16	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	44.52670	0.04453	44.60940	0.04461	44.527	16.63	0.14	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	27.29110	0.02729	27.77620	0.02778	27.291	17.11	0.09	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	978.27410	0.97827	993.88240	0.99388	978.274	17.16	0.91	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,072.56560	1.07257	1,088.25460	1.08825	1,072.566	17.40	0.93	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	19.76720	0.01977	20.36180	0.02036	19.767	17.43	0.07	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,216.23780	1.21624	1,231.96600	1.23197	1,216.238	17.77	0.95	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	12.93060	0.01293	13.55770	0.01356	12.931	17.84	0.05	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	11.41050	0.01141	12.03140	0.01203	11.410	17.96	0.04	0.00	0	1,125.00

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	14.72	Call	7.70770	0.00771	8.17220	0.00817	7.708	18.48	0.03	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	7.37550	0.00738	7.81880	0.00782	7.375	18.54	0.03	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	4.21640	0.00422	4.45180	0.00445	4.216	19.39	0.02	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.79370	0.00079	0.79820	0.00080	0.794	23.10	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.94180	0.00094	0.92210	0.00092	0.942	26.24	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.98330	0.00098	0.95730	0.00096	0.983	27.02	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	1.11920	0.00112	1.07330	0.00107	1.119	29.37	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	1.21970	0.00122	1.15940	0.00116	1.220	30.94	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	1.23550	0.00124	1.17300	0.00117	1.235	31.17	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.29350	0.00029	0.27350	0.00027	0.294	32.90	0.00	0.00	0	3,099.00
\$ / R	On 26/09/2017	Any day expiry			13.28470	13.28470	13.33030	13.33030		14.52	0.00	999,772.50	75	75.00
\$ / R	On 27/09/2017	Any day expiry			13.28680	13.28680	13.27160	13.27160		14.61	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	390.08510	0.39009	402.87090	0.40287	390.085	15.28	0.61	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	1.66770	0.00167	1.77060	0.00177	1.668	28.73	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.28890	13.28890	13.27370	13.27370		14.68	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.29100	13.29100	13.27580	13.27580		14.76	0.00	0.00	0	2,530.00
\$ / R	On 13/10/2017	Any day expiry			13.32050	13.32050	13.30520	13.30520		15.12	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			13.34150	13.34150	13.32620	13.32620		15.32	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.34970	13.34970	13.33440	13.33440		15.44	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	166.67260	0.16667	172.78570	0.17279	166.673	14.78	0.30	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	451.68200	0.45168	461.64880	0.46165	451.682	15.85	0.55	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	145.95970	0.14596	143.33810	0.14334	145.960	17.46	0.25	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	3.43500	0.00344	3.18420	0.00318	3.435	24.60	0.01	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.37650	13.37650	13.36120	13.36120		15.52	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.38470	13.38470	13.36940	13.36940		15.61	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.41560	13.41560	13.40020	13.40020		15.80	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	498.22370	0.49822	509.50130	0.50950	498.224	16.03	0.51	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	3.96120	0.00396	3.96350	0.00396	3.961	21.48	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.41970	13.41970	13.40430	13.40430		15.86	0.00	0.00	0	2,708.00
\$ / R	On 15/12/2017	Any day expiry			13.45070	13.45070	13.43510	13.43510		16.18	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.45680	13.45680	13.44130	13.44130		16.17	0.00	14,129,640.00	1,050	129,481.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	31.74130	0.03174	33.41070	0.03341	31.741	15.47	0.06	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	46.15440	0.04615	48.37320	0.04837	46.154	14.85	0.08	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	68.24170	0.06824	71.17090	0.07117	68.242	14.69	0.12	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	100.50260	0.10050	104.29750	0.10430	100.503	14.82	0.16	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	121.36810	0.12137	125.65290	0.12565	121.368	14.90	0.18	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	158.18070	0.15818	163.23380	0.16323	158.181	15.01	0.22	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	277.26330	0.27726	284.08430	0.28408	277.263	15.44	0.33	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	320.26020	0.32026	327.54570	0.32755	320.260	15.60	0.37	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	329.28610	0.32929	336.66250	0.33666	329.286	15.63	0.37	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	357.21680	0.35722	364.86180	0.36486	357.217	15.73	0.39	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	371.65380	0.37165	379.43070	0.37943	371.654	15.78	0.40	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	598.19020	0.59819	590.64030	0.59064	598.190	15.85	0.59	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	443.12310	0.44312	451.49250	0.45149	443.123	16.01	0.45	0.00	0	52,000.00

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\$ / R On 18/12/2017 Foreign Exchange Future	13.40	Put	470.24580		0.47025		478.81740	0.47882	470.246	16.09	0.46	0.00	0	114,600.00
\$ / R On 18/12/2017 Foreign Exchange Future	13.50	Call	484.49280		0.48449		477.97300	0.47797	484.493	16.28	0.51	1,363,342.82	200	10,516.00
\$ / R On 18/12/2017 Foreign Exchange Future	13.80	Call	377.27650		0.37728		371.90330	0.37190	377.277	16.91	0.42	0.00	0	1,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	14.00	Put	862.42790		0.86243		873.20790	0.87321	862.428	17.33	0.63	0.00	0	33,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	14.40	Call	228.97860		0.22898		225.47990	0.22548	228.979	18.17	0.28	0.00	0	1,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	14.50	Put	1,254.13420		1.25413		1,266.40020	1.26640	1,254.134	18.38	0.74	0.00	0	2,055.00
\$ / R On 18/12/2017 Foreign Exchange Future	14.63	Call	189.75020		0.18975		186.83450	0.18683	189.750	18.65	0.24	0.00	0	10,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	15.00	Call	139.63540		0.13964		137.46380	0.13746	139.635	19.34	0.18	0.00	0	4,580.00
\$ / R On 18/12/2017 Foreign Exchange Future	15.11	Call	127.26220		0.12726		125.27240	0.12527	127.262	19.52	0.17	0.00	0	1,900.00
\$ / R On 18/12/2017 Foreign Exchange Future	15.12	Call	126.19700		0.12620		124.22280	0.12422	126.197	19.54	0.16	0.00	0	40,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	15.50	Call	92.06230		0.09206		90.59730	0.09060	92.062	20.17	0.12	0.00	0	25,457.00
\$ / R On 18/12/2017 Foreign Exchange Future	16.00	Call	61.69320		0.06169		60.69590	0.06070	61.693	21.01	0.09	0.00	0	117,200.00
\$ / R On 18/12/2017 Foreign Exchange Future	17.13	Call	22.63380		0.02263		22.54420	0.02254	22.634	22.20	0.03	0.00	0	18,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	17.24	Call	20.52600		0.02053		20.48010	0.02048	20.526	22.31	0.03	0.00	0	33,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	18.06	Call	8.44800		0.00845		8.48990	0.00849	8.448	22.56	0.01	0.00	0	2,055.00
\$ / R On 22/12/2017 Any day expiry			13.46510		13.46510		13.44950	13.44950		16.25	0.00	0.00	0	0.00
\$ / R On 22/12/2017 Any day expiry	13.50	Put	534.36460		0.53436		542.93200	0.54293	534.365	16.36	0.49	0.00	0	60.00
\$ / R On 22/12/2017 Any day expiry	18.02	Call	12.27600		0.01228		12.10960	0.01211	12.276	23.18	0.02	0.00	0	60.00
\$ / R On 27/12/2017 Any day expiry			13.47540		13.47540		13.45970	13.45970		16.24	0.00	0.00	0	916.00
\$ / R On 02/01/2018 Any day expiry			13.48780		13.48780		13.47210	13.47210		16.26	0.00	0.00	0	0.00
\$ / R On 09/01/2018 Any day expiry			13.50220		13.50220		13.48640	13.48640		16.40	0.00	0.00	0	0.00
\$ / R On 09/01/2018 Any day expiry	13.20	Put	394.82660		0.39483		400.73700	0.40074	394.827	15.92	0.39	0.00	0	2,000.00
\$ / R On 09/01/2018 Any day expiry	14.76	Call	218.72080		0.21872		214.49880	0.21450	218.721	18.87	0.24	0.00	0	1,000.00
\$ / R On 09/01/2018 Any day expiry	14.88	Call	200.50250		0.20050		196.59930	0.19660	200.503	19.09	0.23	0.00	0	1,000.00
\$ / R On 31/01/2018 Any day expiry			13.54760		13.54760		13.53160	13.53160		16.62	0.00	0.00	0	0.00
\$ / R On 31/01/2018 Any day expiry	13.25	Put	445.58770		0.44559		450.07010	0.45007	445.588	16.16	0.40	0.00	0	107,000.00
\$ / R On 31/01/2018 Any day expiry	13.27	Put	455.54170		0.45554		460.09740	0.46010	455.542	16.19	0.40	0.00	0	154,000.00
\$ / R On 31/01/2018 Any day expiry	13.30	Put	470.69270		0.47069		475.36050	0.47536	470.693	16.24	0.41	0.00	0	40,904.00
\$ / R On 31/01/2018 Any day expiry	13.40	Put	523.06060		0.52306		528.09850	0.52810	523.061	16.39	0.44	0.00	0	168,000.00
\$ / R On 01/02/2018 Any day expiry			13.54970		13.54970		13.53370	13.53370		16.63	0.00	0.00	0	0.00
\$ / R On 01/02/2018 Any day expiry	13.15	Put	398.86020		0.39886		402.88110	0.40288	398.860	16.02	0.37	0.00	0	2,723.00
\$ / R On 01/02/2018 Any day expiry	15.52	Call	162.30900		0.16231		158.44440	0.15844	162.309	20.01	0.17	0.00	0	2,723.00
\$ / R On 13/02/2018 Any day expiry			13.57440		13.57440		13.55830	13.55830		16.68	0.00	0.00	0	70.00
\$ / R On 15/02/2018 Any day expiry			13.57850		13.57850		13.56240	13.56240		16.69	0.00	0.00	0	0.00
\$ / R On 19/03/2018 Foreign Exchange Future			13.64290		13.64290		13.62620	13.62620		16.87	0.00	13,642,900.00	1,000	90,374.00
\$ / R On 19/03/2018 Foreign Exchange Future	12.00	Put	102.46120		0.10246		103.40830	0.10341	102.461	15.28	0.12	0.00	0	225,000.00
\$ / R On 19/03/2018 Foreign Exchange Future	12.40	Put	179.88900		0.17989		181.12080	0.18112	179.889	15.40	0.19	0.00	0	2,500.00
\$ / R On 19/03/2018 Foreign Exchange Future	12.50	Put	205.78490		0.20578		207.22000	0.20722	205.785	15.48	0.21	0.00	0	36,000.00
\$ / R On 19/03/2018 Foreign Exchange Future	13.00	Put	373.56380		0.37356		376.27610	0.37628	373.564	15.89	0.32	0.00	0	103,187.00
\$ / R On 19/03/2018 Foreign Exchange Future	13.25	Put	488.12240		0.48812		491.63110	0.49163	488.122	16.27	0.38	0.00	0	5,600.00
\$ / R On 19/03/2018 Foreign Exchange Future	13.38	Put	554.17920		0.55418		558.12530	0.55813	554.179	16.47	0.41	0.00	0	2,500.00
\$ / R On 19/03/2018 Foreign Exchange Future	13.40	Put	564.72430		0.56472		568.74030	0.56874	564.724	16.50	0.42	0.00	0	2,500.00
\$ / R On 19/03/2018 Foreign Exchange Future	13.91	Put	866.98740		0.86699		872.86470	0.87286	866.987	17.30	0.53	0.00	0	7,000.00
\$ / R On 19/03/2018 Foreign Exchange Future	14.18	Put	1,050.16570		1.05017		1,057.05610	1.05706	1,050.166	17.74	0.59	0.00	0	41,000.00

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	14.91	Call	341.50320		0.34150		334.18030	0.33418	341.503	18.99	0.29	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	305.22380		0.30522		298.51820	0.29852	305.224	19.29	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	279.85770		0.27986		273.60470	0.27360	279.858	19.48	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	249.53170		0.24953		243.84180	0.24384	249.532	19.74	0.23	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	243.91010		0.24391		238.32820	0.23833	243.910	19.79	0.22	0.00	0	55,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	211.79620		0.21180		206.84830	0.20685	211.796	20.11	0.20	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	184.35010		0.18435		179.96870	0.17997	184.350	20.44	0.17	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	168.91020		0.16891		164.86200	0.16486	168.910	20.65	0.16	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.71680		13.71680		13.69940	13.69940		16.94	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,681.61890		1.68162	1,691.19380	1.69119	1,681.619	18.97	0.69	0.69	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	263.96120		0.26396	258.37630	0.25838	263.961	20.01	0.22	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.74880		13.74880	13.73110	13.73110			17.02	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.75680		13.75680	13.73900	13.73900			17.01	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.82390		13.82390	13.80570	13.80570			17.06	0.00	0.00	0	100,881.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	19.50500		0.01950	17.06290	0.01706	19.505	13.58	0.03	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	420.17300		0.42017	423.93880	0.42394	420.173	15.95	0.30	0.30	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	435.91080		0.43591	439.75900	0.43976	435.911	15.98	0.31	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	456.06780		0.45607	460.01630	0.46002	456.068	16.02	0.32	0.32	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	752.06150		0.75206	757.60070	0.75760	752.061	16.83	0.43	0.43	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	786.45100		0.78645	792.15190	0.79215	786.451	16.92	0.45	0.45	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	481.64680		0.48165	473.24100	0.47324	481.647	18.93	0.33	0.33	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	475.50440		0.47550	467.17860	0.46718	475.504	18.98	0.33	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	277.13870		0.27714	271.82960	0.27183	277.139	20.46	0.21	0.21	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.85150		13.85150	13.83310	13.83310			17.12	0.00	0.00	0	215.00
\$ / R	On 13/08/2018	Any day expiry			13.93410		13.93410	13.91530	13.91530			17.22	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.00570		14.00570	13.98600	13.98600			17.37	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	25.37960		0.02538	29.10920	0.02911	25.380	13.06	0.03	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	430.05060		0.43005	434.81940	0.43482	430.051	16.02	0.27	0.27	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	458.16130		0.45816	451.26720	0.45127	458.161	19.97	0.28	0.28	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.12390		14.12390	14.10230	14.10230			17.68	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.18820		14.18820	14.16550	14.16550			17.73	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.31470		14.31470	14.29000	14.29000			17.95	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.38310		14.38310	14.35730	14.35730			18.02	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.56560		14.56560	14.53680	14.53680			18.23	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.44400		15.44400	15.39650	15.39650			19.16	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.55860		15.55860	15.50860	15.50860			19.23	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.67830		15.67830	15.62550	15.62550			19.32	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.26770		13.26770	13.25260	13.25260			14.02	0.00	265,354.00	20	475.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.45680		13.45680	13.44130	13.44130			16.17	0.00	0.00	0	159.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.64290		13.64290	13.62620	13.62620			16.87	0.00	0.00	0	6.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.82390		13.82390	13.80570	13.80570			17.06	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.56560		14.56560	14.53680	14.53680			18.23	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			17.07320		17.07320		17.09730	17.09730		14.67	0.00	8,587,819.60	503	192,438.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	509.63640		0.50964		531.26240	0.53126	509.636	14.52	0.71	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	21.79360		0.02179		23.50240	0.02350	21.794	17.40	0.06	0.00	0	300.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.36840		17.36840		17.39220	17.39220		16.73	0.00	0.00	0	8,251.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.66440		17.66440		17.68790	17.68790		17.29	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.95350		17.95350		17.97610	17.97610		17.35	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.24500		18.24500		18.26780	18.26780		17.41	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.14770		19.14770		19.16640	19.16640		17.50	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12208		0.12208		0.12075	0.12075		23.53	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12438		0.12438		0.12301	0.12301		19.52	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12677		0.12677		0.12536	0.12536		23.19	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13813		0.13813		0.13650	0.13650		21.30	0.00	0.00	0	0.00
€ / R	On 18/08/2017	Any day expiry			15.52660		15.52660		15.49850	15.49850		8.89	0.00	0.00	0	0.00
€ / R	On 29/08/2017	Any day expiry			15.54050		15.54050		15.51550	15.51550		13.01	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.60690		15.60690		15.58140	15.58140		13.85	0.00	3,308,662.80	212	110,716.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	65.55210		0.06555		72.56630	0.07257	65.552	13.33	0.19	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.63730		15.63730		15.61160	15.61160		14.25	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.73750		15.73750		15.71160	15.71160		14.86	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.84170		15.84170		15.81560	15.81560		15.18	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.90720		15.90720		15.88090	15.88090		15.38	0.00	429,494.40	27	33,228.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	37.18040		0.03718		39.51230	0.03951	37.180	14.72	0.06	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	391.43010		0.39143		383.04200	0.38304	391.430	16.18	0.39	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.93770		15.93770		15.91130	15.91130		15.47	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.05800		16.05800		16.03110	16.03110		15.65	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	536.82370		0.53682		546.94930	0.54695	536.824	15.36	0.42	0.00	0	193,111.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.21260		16.21260		16.18570	16.18570		15.89	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	272.33090		0.27233		276.74360	0.27674	272.331	14.85	0.24	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	287.17360		0.28717		291.80400	0.29180	287.174	14.87	0.25	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.51490		16.51490		16.48640	16.48640		16.22	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.83570		17.83570		17.80260	17.80260		17.28	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.07690		94.07690		93.96706	93.96706			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.06898		91.06898		90.95094	90.95094			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.80631		89.80631		89.68169	89.68169			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.97296		91.97296		91.84747	91.84747			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.75772		95.75772		95.63631	95.63631			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.29653		94.29653		94.17680	94.17680			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.36509		96.36509		96.24996	96.24996			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.09538		100.09538		99.98321	99.98321			0.00	0.00	0	0.00
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			99.76482		99.76482		99.76541	99.76541			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 15/03/2018	Interest Rate Swap	99.63415	99.63415	99.63342	99.63342					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.70301	99.70301	99.70002	99.70002					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.78404	99.78404	99.78163	99.78163					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79191	99.79191	99.79252	99.79252					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.91439	98.91439	98.91384	98.91384					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.39137	98.39137	98.38842	98.38842					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.25006	98.25006	98.24762	98.24762					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.52000	98.52000	98.52000	98.52000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.81719	98.81719	98.81169	98.81169					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.11223	99.11223	99.10828	99.10828					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.42826	99.42826	99.42761	99.42761					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.39321	95.39321	95.34642	95.34642					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.58310	94.58310	94.53286	94.53286					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.74424	93.74424	93.69037	93.69037					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.88846	93.88846	93.83004	93.83004					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.05043	96.05043	95.98715	95.98715					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.14493	96.14493	96.07646	96.07646					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.31656	97.31656	97.24326	97.24326					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.50684	99.50684	99.43003	99.43003					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	559.45500	559.45500	559.87700	559.87700					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.72900	569.72900	570.15500	570.15500					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.41200	580.41200	580.85200	580.85200					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	644.26800	644.26800	645.02400	645.02400					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	656.09900	656.09900	656.86500	656.86500					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	668.40200	668.40200	669.18900	669.18900					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	578.76600	578.76600	579.42600	579.42600					0.00	0.00	0	616.00
ALBI	On 01/02/2018	Index Future	589.39500	589.39500	590.06400	590.06400					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	600.44700	600.44700	601.13400	601.13400					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.49500	10.49500	10.48980	10.48980				13.01	0.00	0.00	0	25,521.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.63190	10.63190	10.62640	10.62640				14.78	0.00	0.00	0	6,890.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.76680	10.76680	10.76070	10.76070				14.97	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.89750	10.89750	10.89080	10.89080				14.54	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.42450	11.42450	11.41180	11.41180				14.49	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.53390	10.53390	10.47930	10.47930				12.57	0.00	1,053,390.00	100	970.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.69360	10.69360	10.63820	10.63820				14.31	0.00	0.00	0	1,250.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.84900	10.84900	10.79250	10.79250				14.81	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 18/09/2017	Foreign Exchange Future	13.81760	13.81760	13.77200	13.77200	16.81	0.00	0.00	0	3,008.00			
CHF / R	On 18/12/2017	Foreign Exchange Future	14.09810	14.09810	14.05050	14.05050	17.92	0.00	0.00	0	1,150.00			
CHF / R	On 19/03/2018	Foreign Exchange Future	14.38470	14.38470	14.33570	14.33570	17.56	0.00	0.00	0	0.00			
CHF / R	On 14/06/2019	Foreign Exchange Future	15.68000	15.68000	15.62020	15.62020	17.64	0.00	0.00	0	0.00			
CNH / R	On 18/09/2017	Foreign Exchange Future	1.98460	1.98460	1.98040	1.98040	14.04	0.00	0.00	0	10.00			
CNH / R	On 18/12/2017	Foreign Exchange Future	2.00260	2.00260	1.99690	1.99690	15.74	0.00	0.00	0	0.00			
CNH / R	On 19/03/2018	Foreign Exchange Future	2.01870	2.01870	2.01210	2.01210	16.18	0.00	0.00	0	0.00			
CNH / R	On 14/06/2019	Foreign Exchange Future	2.01350	2.01350	2.00470	2.00470	16.88	0.00	0.00	0	0.00			
DKK / R	On 18/09/2017	Foreign Exchange Future	2.10220	2.10220	2.09930	2.09930	14.72	0.00	0.00	0	0.00			
DKK / R	On 18/12/2017	Foreign Exchange Future	2.14370	2.14370	2.14060	2.14060	16.50	0.00	0.00	0	0.00			
DKK / R	On 14/06/2019	Foreign Exchange Future	2.41020	2.41020	2.40670	2.40670	17.81	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	10.77916	76.41521	10.76993	76.47155	0.00	0.00	0	9,466.00				
ES33	On 01/02/2018	Bond Future	10.88520	77.81844	10.87572	77.87535	0.00	0.00	0	0.00				
ES33	On 03/05/2018	Bond Future	10.98694	75.48584	10.97701	75.54453	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	11.00337	79.20072	10.99414	79.26440	0.00	0.00	0	7,957.00				
ES42	On 01/02/2018	Bond Future	11.10509	80.65484	11.09562	80.71914	0.00	0.00	0	0.00				
ES42	On 03/05/2018	Bond Future	11.20769	77.90578	11.19776	77.97210	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	577.45000	577.45000	578.14900	578.14900	0.00	0.00	0	670.00				
GOVI	On 01/02/2018	GOVI	588.05500	588.05500	588.76300	588.76300	0.00	0.00	0	0.00				
GOVI	On 03/05/2018	GOVI	599.08200	599.08200	599.80900	599.80900	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 18/09/2017	Foreign Exchange Future		1.69750	1.69750		1.69550	1.69550		14.15	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.72550	1.72550		1.72350	1.72350		16.44	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.75230	1.75230		1.74990	1.74990		16.70	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.87670	1.87670		1.87310	1.87310		17.69	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		129.68819	129.68819		129.78328	129.78328			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future		130.76244	130.76244		130.85784	130.85784			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.27321	133.27321		133.37269	133.37269			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		100.21659	100.21659		100.22145	100.22145			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future		102.09145	102.09145		102.09528	102.09528			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		103.02368	103.02368		103.02931	103.02931			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		104.39449	104.39449		104.39939	104.39939			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future		106.34762	106.34762		106.35144	106.35144			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.29103	107.29103		107.29677	107.29677			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		130.54224	130.54224		130.54892	130.54892			0.00	3,655,182.72	28	19,544.00
I2038	On 01/02/2018	Bond Future		131.46361	131.46361		131.46885	131.46885			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		133.98775	133.98775		133.99540	133.99540			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		123.89905	123.89905		124.15699	124.15699			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future		126.21713	126.21713		126.47809	126.47809			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		127.02518	127.02518		127.29352	127.29352			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		133.39281	133.39281		133.39902	133.39902			0.00	0.00	0	22,657.00
I2050	On 01/02/2018	Bond Future		134.19706	134.19706		134.20213	134.20213			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.77380	136.77380		136.78120	136.78120			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		251.02000	251.02000		251.08700	251.08700			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future		255.71600	255.71600		255.78200	255.78200			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.62600	260.62600		260.69700	260.69700			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.01000	92.99000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		6.90000	93.10000		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		6.76000	93.24000		6.80000	93.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.75000	93.25000		6.76000	93.24000			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 21/02/2018	Jibar Tradeable Future			6.67000		93.33000		7.29000	7.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			6.66000		93.34000		6.67000	93.33000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.56000		93.44000		6.61000	93.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.55000		93.45000		6.61000	93.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.58000		93.42000		6.66000	93.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.64000		93.36000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.71000		93.29000		6.80000	93.20000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12780		0.12780		0.12750	0.12750			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12720		0.12720		0.12700	0.12700			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12610		0.12610		0.12620	0.12620			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12550		0.12550		0.12590	0.12590			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12450		0.12450		0.12050	0.12050			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.67350		1.67350		1.67140	1.67140		12.41	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.70050		1.70050		1.69840	1.69840		14.48	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.72740		1.72740		1.72520	1.72520		15.25	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.86530		1.86530		1.86190	1.86190		15.55	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.70810		9.70810		9.66750	9.66750		13.60	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.82990		9.82990		9.78870	9.78870		15.53	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.95030		9.95030		9.90790	9.90790		15.66	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.53870		10.53870		10.48900	10.48900		15.52	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.29750		1.29750		1.29330	1.29330			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31100		1.31100		1.30680	1.30680			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32410		1.32410		1.31990	1.31990			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34830		1.34830		1.34410	1.34410			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.28680		1.28680		1.29010	1.29010			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.29070		1.29070		1.29390	1.29390			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.29480		1.29480		1.29810	1.29810			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.17630		1.17630		1.17570	1.17570			0.00	6,249,681.90	5,313	17.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18210		1.18210		1.18150	1.18150			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18840		1.18840		1.18780	1.18780			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.55260		116.12900		8.53232	116.26583		7.37	0.00	370,916,026.00	3,194	165,744.00
R186	On 02/11/2017	Bond Future	8.75	Put	977.62000		0.97762		938.65000	0.93865	977.620	7.37	0.36	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	511.50000		0.51150		489.61000	0.48961	511.500	7.51	0.22	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.59972		112.96164		8.57869	113.10018		7.43	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	422.14000		0.42214		447.76000	0.44776	422.140	7.06	0.15	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,929.62000		1.92962		2,001.15000	2.00115	1,929.620	7.34	0.46	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,797.07000		1.79707		1,746.01000	1.74601	1,797.070	7.43	0.42	0.00	0	820.00

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	9.00	Put	1,214.46000		1.21446	1,177.38000	1.17738	1,214.460	7.57	0.32	0.00	0	6,200.00	
R186	On 01/02/2018	Bond Future	9.25	Put	797.90000		0.79790	772.11000	0.77211	797.900	7.72	0.23	0.00	0	820.00	
R186	On 03/05/2018	Bond Future			8.64401		115.07966	8.62187	115.22202		7.30	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			301.22189		301.22189	301.23711	301.23711			0.00	0.00	0	2,350.00	
R197	On 01/02/2018	Bond Future			299.80855		299.80855	299.82048	299.82048			0.00	0.00	0	0.00	
R197	On 03/05/2018	Bond Future			305.56513		305.56513	305.58271	305.58271			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			241.42489		241.42489	241.43624	241.43624			0.00	0.00	0	28,758.00	
R202	On 01/02/2018	Bond Future			242.19762		242.19762	242.20658	242.20658			0.00	0.00	0	0.00	
R202	On 03/05/2018	Bond Future			246.84813		246.84813	246.86136	246.86136			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			7.84762		101.02085	7.82678	101.10984		4.13	0.00	0.00	0	53,785.00	
R2023	On 01/02/2018	Bond Future			7.87654		102.87611	7.85459	102.96607		4.48	0.00	0.00	0	0.00	
R2023	On 03/05/2018	Bond Future			7.89226		100.87500	7.86870	100.96762		4.44	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			9.09813		94.12550	9.07807	94.26381			0.00	0.00	0	55,693.00	
R2030	On 01/02/2018	Bond Future			9.15206		91.84930	9.13140	91.98945			0.00	0.00	0	0.00	
R2030	On 03/05/2018	Bond Future			9.20702		93.57142	9.18549	93.71515			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			9.34873		92.24740	9.32878	92.39403		10.83	0.00	164,200,372.00	1,780	33,251.00	
R2032	On 01/02/2018	Bond Future			9.40898		93.94131	9.38845	94.09004		10.71	0.00	0.00	0	0.00	
R2032	On 01/02/2018	Bond Future	9.20	Call	2,003.27000		2.00327	2,074.97000	2.07497	2,003.270	10.57	0.42	0.00	0	7,500.00	
R2032	On 01/02/2018	Bond Future	9.30	Call	2,323.20000		2.32320	2,401.45000	2.40145	2,323.200	10.61	0.47	0.00	0	7,800.00	
R2032	On 01/02/2018	Bond Future	9.40	Call	2,670.80000		2.67080	2,755.47000	2.75547	2,670.800	10.66	0.51	0.00	0	6,800.00	
R2032	On 01/02/2018	Bond Future	9.45	Call	2,854.70000		2.85470	2,942.51000	2.94251	2,854.700	10.69	0.53	0.00	0	750.00	
R2032	On 03/05/2018	Bond Future			9.46636		91.54541	9.44501	91.69789		11.11	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			9.57211		95.80323	9.56244	95.88071			0.00	0.00	0	13,601.00	
R2035	On 01/02/2018	Bond Future			9.63756		97.56270	9.62766	97.64093			0.00	0.00	0	0.00	
R2035	On 03/05/2018	Bond Future			9.69654		94.89139	9.68620	94.97206			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	

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
R2037	On 02/11/2017	Bond Future	9.66930	92.13614		9.64939	92.29515			12.91	0.00	0.00	0	59,108.00
R2037	On 01/02/2018	Bond Future	9.73069	89.57309		9.71024	89.73438			12.81	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future	9.79285	91.25257		9.77165	91.41776			12.68	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	6.97158	104.11576		6.95230	104.13640			0.30	0.00	0.00	0	47,386.00
R204	On 01/02/2018	Bond Future	6.83433	101.98968		6.81013	102.01001			0.67	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future	6.52928	103.90202		6.49336	103.92378			0.50	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	9.77012	95.45767		9.75535	95.58336			13.60	0.00	0.00	0	15,669.00
R2040	On 01/02/2018	Bond Future	9.83251	92.70527		9.81736	92.83261			13.47	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.89560	94.44347		9.87987	94.57412			13.34	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	9.80379	92.45213		9.78902	92.57909			14.27	0.00	0.00	0	20,734.00
R2044	On 01/02/2018	Bond Future	9.86445	89.76963		9.84930	89.89834			14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future	9.92568	91.45280		9.90996	91.58485			13.99	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	9.76426	91.80919		9.74946	91.94014			14.12	0.00	0.00	0	75,989.00
R2048	On 01/02/2018	Bond Future	9.82585	93.49528		9.81067	93.62802			13.96	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future	9.88148	90.81114		9.86575	90.94726			14.51	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	7.26681	102.21700		7.24432	102.26179			1.22	0.00	0.00	0	40,855.00
R207	On 01/02/2018	Bond Future	7.23917	100.45303		7.21393	100.49799			1.52	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future	7.19342	102.33652		7.16352	102.38336			1.40	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	7.43737	98.66487		7.41586	98.72765			2.21	0.00	0.00	0	32,544.00
R208	On 01/02/2018	Bond Future	7.43955	100.47670		7.41638	100.53995			2.58	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future	7.42543	98.95925		7.39965	99.02469			2.47	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

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			9.53585		72.39223		9.52617	72.45738		13.04	0.00	725,949,282.44	10,028	101,526.00
R209	On 02/11/2017	Bond Future	8.30	Call	29.90000		0.02990		32.62000	0.03262	29.900	12.46	0.02	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	447.89000		0.44789		468.70000	0.46870	447.890	12.61	0.20	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.33	Call	1,091.66000		1.09166		1,127.38000	1.12738	1,091.660	12.80	0.38	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,558.28000		1.55828		1,539.59000	1.53959	1,558.280	12.95	0.46	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,085.13000		1.08513		1,072.46000	1.07246	1,085.130	13.04	0.36	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	809.00000		0.80900		800.05000	0.80005	809.000	13.16	0.29	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	607.38000		0.60738		601.14000	0.60114	607.380	13.26	0.23	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	118.49000		0.11849		118.16000	0.11816	118.490	13.80	0.06	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.59218		73.72156		9.58230	73.78737		12.82	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,441.66000		1.44166		1,427.44000	1.42744	1,441.660	13.04	0.32	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,246.41000		1.24641		1,234.13000	1.23413	1,246.410	13.13	0.29	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.64583		71.95442		9.63555	72.02219		13.34	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			186.14226		186.14226		186.15152	186.15152			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			189.62452		189.62452		189.63186	189.63186			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.81684		190.81684		190.82759	190.82759			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			151.05085		151.05085		151.05853	151.05853			0.00	0.00	0	4,282.00
R212	On 01/02/2018	Bond Future			151.81678		151.81678		151.82288	151.82288			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.73179		154.73179		154.74069	154.74069			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			9.21111		84.53046		9.19108	84.66452		10.59	0.00	0.00	0	62,970.00
R213	On 01/02/2018	Bond Future			9.26905		86.08287		9.24844	86.21883		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.32031		84.14716		9.29890	84.28650		10.88	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			9.66692		72.06971		9.65723	72.13754		13.84	0.00	0.00	0	44,022.00
R214	On 01/02/2018	Bond Future			9.72550		73.39324		9.71559	73.46187		13.57	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future			9.77818		71.47314		9.76788	71.54381		14.15	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

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/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	23,444.88000		23,444.88000		23,387.44000	23,387.44000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.73160		9.73160		9.71380	9.71380		12.85	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.75640		10.75640		10.72860	10.72860		15.65	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.74080		3.74080		3.73710	3.73710		11.46	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.65550		3.65550		3.65160	3.65160		14.17	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.43710		3.43710		3.44790	3.44790		15.38	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.45690		1.45690		1.44740	1.44740			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.43140		1.43140		1.42200	1.42200			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.40930		1.40930		1.39480	1.39480			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.27640		1.27640		1.21470	1.21470			0.00	0.00	0	0.00
Total for Derivatives :												1,718,103,596.38	53,931	6 117 037.00
Grand Total:												1,718,103,596.38	53,931	6 117 037.00