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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/08/2017

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	13.21470	13.21470		13.21220	13.21220		13.13	0.00	0.00	0	20,000.00	
\$ / R	On 25/08/2017	Any day expiry	13.10	Put	16.83910	0.01684	28.23810	0.02824	16.839	14.58	0.21	0	60,000.00	
\$ / R	On 25/08/2017	Any day expiry	13.40	Call	11.87140	0.01187	20.19390	0.02019	11.871	17.25	0.14	0	40,000.00	
\$ / R	On 25/08/2017	Any day expiry	13.46	Put	252.85230	0.25285	261.68840	0.26169	252.852	18.48	0.91	0	20,000.00	
\$ / R	On 29/08/2017	Any day expiry			13.22120	13.22120	13.22090	13.22090		12.08	0.00	0	910.00	
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	296.42690	0.29643	300.46020	0.30046	296.427	14.86	0.86	0	60.00	
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	0.28960	0.00029	0.24390	0.00024	0.290	60.52	0.00	0	60.00	
\$ / R	On 30/08/2017	Any day expiry			13.22340	13.22340	13.22310	13.22310		12.37	0.00	0	202.00	
\$ / R	On 31/08/2017	Any day expiry			13.22560	13.22560	13.22530	13.22530		12.75	0.00	0	6,325.00	
\$ / R	On 01/09/2017	Any day expiry			13.22790	13.22790	13.22740	13.22740		12.89	0.00	0	0.00	
\$ / R	On 01/09/2017	Any day expiry	12.75	Put	8.47480	0.00847	11.32090	0.01132	8.475	15.29	0.06	0	20,000.00	
\$ / R	On 01/09/2017	Any day expiry	13.00	Put	35.78140	0.03578	42.68920	0.04269	35.781	14.09	0.21	0	20,000.00	
\$ / R	On 01/09/2017	Any day expiry	13.45	Call	38.62030	0.03862	0.00000	0.00000	38.620	14.10	0.23	60,905,241.20	20,000	20,000.00
\$ / R	On 05/09/2017	Any day expiry			13.23660	13.23660	13.23600	13.23600		12.50	0.00	0	75.00	
\$ / R	On 07/09/2017	Any day expiry			13.24090	13.24090	13.24030	13.24030		12.85	0.00	0	0.00	
\$ / R	On 07/09/2017	Any day expiry	12.45	Put	2.78390	0.00278	3.72810	0.00373	2.784	14.76	0.02	0	500.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future			13.26500		13.26500		13.26390	13.26390		13.52	0.00	714,346,780.00	53,852	757,558.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	2.36700		0.00237		3.08610	0.00309	2.367	16.68	0.01	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	3.83850		0.00384		5.16730	0.00517	3.839	15.29	0.02	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	4.35910		0.00436		5.90540	0.00591	4.359	14.94	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	4.47280		0.00447		6.06680	0.00607	4.473	14.87	0.02	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	8.59390		0.00859		11.86260	0.01186	8.594	13.20	0.04	24,142.26	41	96,184.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	9.64850		0.00965		13.32610	0.01333	9.649	12.93	0.05	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	9.93510		0.00994		13.72210	0.01372	9.935	12.86	0.05	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	11.54460		0.01154		15.92840	0.01593	11.545	12.51	0.06	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	541.70270		0.54170		547.44950	0.54745	541.703	12.75	0.88	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	26.70270		0.02670		33.54950	0.03355	26.703	12.75	0.12	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	34.22840		0.03423		41.91950	0.04192	34.228	12.82	0.14	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	418.92540		0.41893		427.10790	0.42711	418.925	12.98	0.79	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	69.09310		0.06909		79.20790	0.07921	69.093	13.07	0.25	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	345.72820		0.34573		355.22710	0.35523	345.728	13.13	0.72	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	80.72820		0.08073		91.32710	0.09133	80.728	13.13	0.28	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	131.71690		0.13172		143.44350	0.14344	131.717	13.35	0.39	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	135.98920		0.13599		147.76090	0.14776	135.989	13.36	0.40	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	223.63450		0.22363		234.44820	0.23445	223.635	13.44	0.56	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	158.63450		0.15863		170.54820	0.17055	158.635	13.44	0.44	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	183.40420		0.18340		195.33620	0.19534	183.404	13.52	0.48	0.00	0	25,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.35	Put	242.51010		0.24251		254.24760	0.25425	242.510	13.91	0.56	0.00	0	2,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	139.96030		0.13996		150.35190	0.15035	139.960	14.11	0.40	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	274.96030		0.27496		286.45190	0.28645	274.960	14.11	0.60	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	133.44220		0.13344		143.71320	0.14371	133.442	14.19	0.39	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	309.17590		0.30918		320.34330	0.32034	309.176	14.30	0.63	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	124.17590		0.12418		134.24330	0.13424	124.176	14.30	0.37	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	115.49820		0.11550		125.34060	0.12534	115.498	14.42	0.35	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	110.02510		0.11003		119.70660	0.11971	110.025	14.50	0.33	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	444.95210		0.44495		454.53500	0.45453	444.952	15.01	0.74	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	76.08420		0.07608		84.36870	0.08437	76.084	15.09	0.25	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	544.31380		0.54431		552.68910	0.55269	544.314	15.48	0.80	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	552.85170		0.55285		561.12640	0.56113	552.852	15.52	0.81	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	52.34890		0.05235		59.12330	0.05912	52.349	15.68	0.18	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	51.05630		0.05106		57.73280	0.05773	51.056	15.72	0.17	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	40.77220		0.04077		46.58510	0.04659	40.772	16.07	0.14	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	36.29420		0.03629		42.01470	0.04201	36.294	16.15	0.13	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	30.40020		0.03040		35.94080	0.03594	30.400	16.26	0.11	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	16.53590		0.01654		21.20840	0.02121	16.536	16.64	0.07	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	970.53790		0.97054		976.20990	0.97621	970.538	16.68	0.94	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,066.34420		1.06634		1,071.50300	1.07150	1,066.344	16.87	0.95	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	10.98970		0.01099		14.99690	0.01500	10.990	16.89	0.05	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,212.01450		1.21201		1,216.41370	1.21641	1,212.014	17.15	0.97	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	6.36450		0.00636		9.51890	0.00952	6.365	17.21	0.03	0.00	0	17,402.00

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	14.55	Call	5.40830	0.00541		8.32810	0.00833	5.408	17.30	0.02	13,011.11	41	1,084.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	3.45700	0.00346		5.45030	0.00545	3.457	17.89	0.02	0.00	0	20,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	3.30070	0.00330		5.19550	0.00520	3.301	17.98	0.01	0.00	0	4,375.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	1.85660	0.00186		2.83000	0.00283	1.857	19.06	0.01	0.00	0	10,600.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.39440	0.00039		0.47230	0.00047	0.394	23.67	0.00	0.00	0	3,680.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.52070	0.00052		0.60650	0.00061	0.521	27.13	0.00	0.00	0	960.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.55610	0.00056		0.64410	0.00064	0.556	27.99	0.00	0.00	0	10,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.67270	0.00067		0.76710	0.00077	0.673	30.58	0.00	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	0.75930	0.00076		0.85820	0.00086	0.759	32.31	0.00	0.00	0	150.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.77290	0.00077		0.87260	0.00087	0.773	32.57	0.00	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.16900	0.00017		0.19520	0.00020	0.169	34.48	0.00	0.00	0	3,099.00	
\$ / R	On 26/09/2017	Any day expiry			13.28240	13.28240		13.28100	13.28100		13.96	0.00	0.00	0	75.00	
\$ / R	On 27/09/2017	Any day expiry			13.28450	13.28450		13.28310	13.28310		14.04	0.00	0.00	0	1,289.00	
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	366.74920	0.36675		378.05630	0.37806	366.749	14.75	0.63	0.00	0	60.00	
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	1.05190	0.00105		1.11920	0.00112	1.052	29.35	0.00	0.00	0	60.00	
\$ / R	On 28/09/2017	Any day expiry			13.28650	13.28650		13.28520	13.28520		14.09	0.00	0.00	0	0.00	
\$ / R	On 29/09/2017	Any day expiry			13.28860	13.28860		13.28730	13.28730		14.15	0.00	0.00	0	2,530.00	
\$ / R	On 13/10/2017	Any day expiry			13.31740	13.31740		13.31650	13.31650		14.32	0.00	0.00	0	90.00	
\$ / R	On 23/10/2017	Any day expiry			13.33800	13.33800		13.33730	13.33730		14.45	0.00	6,692,500.00	500	834.00	
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	124.16430	0.12416		0.00000	0.00000	124.164	16.30	0.24	1,632,300.75	500	500.00	
\$ / R	On 27/10/2017	Any day expiry			13.34610	13.34610		13.34540	13.34540		14.67	0.00	0.00	0	913.00	
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	142.77800	0.14278		153.03710	0.15304	142.778	14.04	0.28	0.00	0	1,000.00	
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	423.26410	0.42326		434.70350	0.43470	423.264	15.08	0.56	0.00	0	60.00	
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	120.74140	0.12074		129.00340	0.12900	120.741	16.72	0.23	0.00	0	1,000.00	
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	2.50690	0.00251		1.88020	0.00188	2.507	24.67	0.01	0.00	0	60.00	
\$ / R	On 09/11/2017	Any day expiry			13.37230	13.37230		13.37160	13.37160		14.94	0.00	0.00	0	0.00	
\$ / R	On 13/11/2017	Any day expiry			13.38040	13.38040		13.37970	13.37970		15.07	0.00	0.00	0	70.00	
\$ / R	On 28/11/2017	Any day expiry			13.41070	13.41070		13.41000	13.41000		15.32	0.00	0.00	0	1,990.00	
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	476.26670	0.47627		484.58670	0.48459	476.267	15.55	0.52	0.00	0	60.00	
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	2.71260	0.00271		2.58670	0.00259	2.713	21.13	0.01	0.00	0	60.00	
\$ / R	On 30/11/2017	Any day expiry			13.41480	13.41480		13.41410	13.41410		15.38	0.00	0.00	0	2,708.00	
\$ / R	On 15/12/2017	Any day expiry			13.44550	13.44550		13.44460	13.44460		15.75	0.00	0.00	0	1,750.00	
\$ / R	On 18/12/2017	Foreign Exchange Future			13.45160	13.45160		13.45080	13.45080		15.74	0.00	26,903,200.00	2,000	130,476.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	26.11420	0.02611		29.20420	0.02920	26.114	15.11	0.05	0.00	0	1,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	38.04660	0.03805		42.46760	0.04247	38.047	14.41	0.07	0.00	0	16,141.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	57.56130	0.05756		63.28690	0.06329	57.561	14.22	0.11	0.00	0	18,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	87.48380	0.08748		94.27360	0.09427	87.484	14.37	0.15	0.00	0	114,600.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	107.18040	0.10718		114.46570	0.11447	107.180	14.45	0.17	0.00	0	11,916.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	142.39990	0.14240		150.30580	0.15031	142.400	14.57	0.22	0.00	0	1,819.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	258.25710	0.25826		267.16030	0.26716	258.257	15.01	0.33	0.00	0	10,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	300.54420	0.30054		309.58920	0.30959	300.544	15.18	0.36	0.00	0	41,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	309.44590	0.30945		318.51070	0.31851	309.446	15.21	0.37	0.00	0	40,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	337.04610	0.33705		346.14810	0.34615	337.046	15.30	0.39	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	351.34010	0.35134		360.44990	0.36045	351.340	15.35	0.40	0.00	0	5,000.00	

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	572.50970		0.57251	580.81790	0.58082	572.510	15.42	0.59	0.00	0	16,141.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	422.33810		0.42234	431.39160	0.43139	422.338	15.58	0.45	0.00	0	52,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	449.37010		0.44937	458.36840	0.45837	449.370	15.66	0.47	0.00	0	114,600.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	458.41640		0.45842	466.51200	0.46651	458.416	15.85	0.50	0.00	0	10,516.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	352.20660		0.35221	359.84340	0.35984	352.207	16.50	0.41	0.00	0	1,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	843.72990		0.84373	851.67480	0.85167	843.730	16.93	0.64	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	208.03840		0.20804	214.32950	0.21433	208.038	17.78	0.27	0.00	0	1,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,239.19590		1.23920	1,246.07190	1.24607	1,239.196	17.99	0.75	0.00	0	2,055.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	170.66000		0.17066	176.45010	0.17645	170.660	18.27	0.22	0.00	0	10,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	123.56210		0.12356	128.55900	0.12856	123.562	18.97	0.17	0.00	0	4,580.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	112.06370		0.11206	116.83690	0.11684	112.064	19.16	0.15	0.00	0	1,900.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	111.07720		0.11108	115.82950	0.11583	111.077	19.18	0.15	0.00	0	40,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	79.72630		0.07973	83.73420	0.08373	79.726	19.82	0.11	0.00	0	25,457.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	52.38450		0.05238	55.53270	0.05553	52.384	20.68	0.08	0.00	0	117,200.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	17.41220		0.01741	22.72630	0.02273	17.412	21.73	0.03	0.00	0	18,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	15.60900		0.01561	20.94120	0.02094	15.609	21.82	0.03	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	5.93280		0.00593	9.07350	0.00907	5.933	22.04	0.01	0.00	0	2,055.00	
\$ / R	On 22/12/2017	Any day expiry			13.45980		13.45980	13.45890	13.45890		15.84	0.00	0.00	0	0.00	
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	513.76330		0.51376	522.82730	0.52283	513.763	15.94	0.49	0.00	0	60.00	
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	9.39550		0.00940	12.25590	0.01226	9.395	22.82	0.02	0.00	0	60.00	
\$ / R	On 27/12/2017	Any day expiry			13.47000		13.47000	13.46910	13.46910		15.83	0.00	0.00	0	916.00	
\$ / R	On 02/01/2018	Any day expiry			13.48230		13.48230	13.48130	13.48130		15.94	0.00	0.00	0	0.00	
\$ / R	On 09/01/2018	Any day expiry			13.49660		13.49660	13.49560	13.49560		16.01	0.00	0.00	0	0.00	
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	375.18530		0.37519	384.90330	0.38490	375.185	15.52	0.39	0.00	0	2,000.00	
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	200.07270		0.20007	206.18670	0.20619	200.073	18.54	0.23	0.00	0	1,000.00	
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	182.72020		0.18272	188.58620	0.18859	182.720	18.77	0.22	0.00	0	1,000.00	
\$ / R	On 31/01/2018	Any day expiry			13.54170		13.54170	13.54040	13.54040		16.26	0.00	0.00	0	0.00	
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	426.18460		0.42618	436.61190	0.43661	426.185	15.79	0.40	0.00	0	107,000.00	
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	436.10380		0.43610	446.52560	0.44653	436.104	15.82	0.40	0.00	0	154,000.00	
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	451.20780		0.45121	461.62200	0.46162	451.208	15.86	0.41	0.00	0	40,904.00	
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	503.50090		0.50350	513.84750	0.51385	503.501	16.02	0.44	0.00	0	168,000.00	
\$ / R	On 01/02/2018	Any day expiry			13.54370		13.54370	13.54240	13.54240		16.27	0.00	0.00	0	0.00	
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	379.74510		0.37975	390.19250	0.39019	379.745	15.64	0.37	0.00	0	2,723.00	
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	148.10240		0.14810	153.25190	0.15325	148.102	19.74	0.17	0.00	0	2,723.00	
\$ / R	On 13/02/2018	Any day expiry			13.56830		13.56830	13.56690	13.56690		16.32	0.00	0.00	0	70.00	
\$ / R	On 15/02/2018	Any day expiry			13.57240		13.57240	13.57100	13.57100		16.34	0.00	0.00	0	0.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			13.63670		13.63670	13.63500	13.63500		16.55	0.00	26,018,823.60	1,908	87,782.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	92.06560		0.09207	98.83810	0.09884	92.066	14.92	0.12	0.00	0	225,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	164.83200		0.16483	174.86550	0.17487	164.832	15.00	0.19	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	190.02650		0.19003	200.45410	0.20045	190.027	15.08	0.21	0.00	0	36,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	355.50860		0.35551	367.03110	0.36703	355.509	15.54	0.32	0.00	0	103,187.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	469.40930		0.46941	481.20430	0.48120	469.409	15.93	0.38	0.00	0	5,600.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	535.35740		0.53536	547.14770	0.54715	535.357	16.13	0.41	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	545.89450		0.54589	557.67620	0.55768	545.894	16.16	0.42	0.00	0	2,500.00	

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	13.91	Put	849.01060		0.84901	860.28910	0.86029	849.011	16.98	0.54	0.00	0	7,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,033.22120		1.03322	1,044.05160	1.04405	1,033.221	17.43	0.59	0.00	0	41,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	322.06680		0.32207	329.72150	0.32972	322.067	18.71	0.29	0.00	0	8,395.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	286.90380		0.28690	294.19010	0.29419	286.904	19.02	0.26	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	262.38380		0.26238	269.43210	0.26943	262.384	19.22	0.24	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	233.17750		0.23318	239.89140	0.23989	233.178	19.49	0.22	0.00	0	3,867.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	227.77810		0.22778	234.42110	0.23442	227.778	19.54	0.21	0.00	0	55,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	197.01370		0.19701	203.22970	0.20323	197.014	19.87	0.19	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	170.84720		0.17085	176.64230	0.17664	170.847	20.20	0.17	0.00	0	750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	156.18550		0.15619	161.71580	0.16172	156.185	20.42	0.15	0.00	0	225,000.00	
\$ / R	On 25/04/2018	Any day expiry			13.71040		13.71040	13.70830	13.70830		16.64	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,667.98240		1.66798	1,678.81140	1.67881	1,667.982	18.71	0.69	0.00	0	1,000.00	
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	247.96230		0.24796	255.45200	0.25545	247.962	19.77	0.21	0.00	0	2,000.00	
\$ / R	On 11/05/2018	Any day expiry			13.74230		13.74230	13.74000	13.74000		16.70	0.00	0.00	0	70.00	
\$ / R	On 15/05/2018	Any day expiry			13.75030		13.75030	13.74800	13.74800		16.68	0.00	0.00	0	0.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			13.81730		13.81730	13.81470	13.81470		16.75	0.00	10,501,148.00	760	101,641.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	15.70180		0.01570	16.53800	0.01654	15.702	13.17	0.02	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	401.46340		0.40146	416.08180	0.41608	401.463	15.61	0.30	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	417.09450		0.41709	431.74740	0.43175	417.094	15.64	0.31	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	437.13370		0.43713	451.82250	0.45182	437.134	15.68	0.32	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	732.44520		0.73245	747.66120	0.74766	732.445	16.52	0.44	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	766.87690		0.76688	782.07080	0.78207	766.877	16.61	0.45	0.00	0	184,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	459.60520		0.45961	470.62500	0.47063	459.605	18.65	0.33	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	453.59540		0.45360	464.55620	0.46456	453.595	18.70	0.32	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	260.71640		0.26072	269.89420	0.26989	260.716	20.21	0.20	0.00	0	750.00	
\$ / R	On 02/07/2018	Any day expiry			13.84470		13.84470	13.84210	13.84210		16.81	0.00	0.00	0	255.00	
\$ / R	On 13/08/2018	Any day expiry			13.92710		13.92710	13.92430	13.92430		16.93	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			13.99810		13.99810	13.99500	13.99500		17.08	0.00	0.00	0	400.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	19.85630		0.01986	26.11910	0.02612	19.856	12.56	0.03	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	412.54880		0.41255	428.11650	0.42812	412.549	15.72	0.27	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	437.24940		0.43725	449.33750	0.44934	437.249	19.71	0.28	0.00	0	750.00	
\$ / R	On 13/11/2018	Any day expiry			14.11640		14.11640	14.11180	14.11180		17.37	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.18080		14.18080	14.17540	14.17540		17.55	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.30740		14.30740	14.30040	14.30040		17.74	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.37590		14.37590	14.36800	14.36800		17.87	0.00	0.00	0	2,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			14.55850		14.55850	14.54840	14.54840		18.06	0.00	0.00	0	0.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			15.42760		15.42760	15.40840	15.40840		19.15	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			15.54100		15.54100	15.52070	15.52070		19.23	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			15.65930		15.65930	15.63780	15.63780		19.36	0.00	0.00	0	184,000.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.26500		13.26500	13.26390	13.26390		13.52	0.00	358,155.00	27	516.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.45160		13.45160	13.45080	13.45080		15.74	0.00	67,258.00	5	154.00	
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.63670		13.63670	13.63500	13.63500		16.55	0.00	0.00	0	6.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.81730		13.81730	13.81470	13.81470		16.75	0.00	0.00	0	172.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.55850		14.55850		14.54840	14.54840		18.06	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.98410		16.98410		17.03490	17.03490		14.28	0.00	25,747,895.60	1,516	192,322.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	419.84460		0.41984		467.05210	0.46705	419.845	14.10	0.68	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	12.71100		0.01271		15.82550	0.01583	12.711	17.98	0.04	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			17.12520		17.12520		17.17560	17.17560		15.54	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.27600		17.27600		17.32670	17.32670		16.27	0.00	0.00	0	8,251.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.56830		17.56830		17.62000	17.62000		16.91	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.85510		17.85510		17.90700	17.90700		16.98	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.14280		18.14280		18.19610	18.19610		17.08	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.04200		19.04200		19.09100	19.09100		17.31	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12170		0.12170		0.12136	0.12136		22.00	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12398		0.12398		0.12361	0.12361		19.63	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12635		0.12635		0.12596	0.12596		21.94	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13768		0.13768		0.13719	0.13719		20.72	0.00	0.00	0	0.00
€ / R	On 29/08/2017	Any day expiry			15.61700		15.61700		15.55500	15.55500		11.32	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.68240		15.68240		15.62100	15.62100		13.14	0.00	58,636,493.60	3,739	110,097.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	31.13610		0.03114		45.72330	0.04572	31.136	12.29	0.12	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.71530		15.71530		15.65160	15.65160		13.46	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.81450		15.81450		15.75110	15.75110		14.06	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.91740		15.91740		15.85390	15.85390		14.69	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.98300		15.98300		15.91900	15.91900		15.00	0.00	3,516,260.00	220	33,563.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	29.29290		0.02929		31.41370	0.03141	29.293	14.68	0.05	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	391.80060		0.39180		374.30890	0.37431	391.801	15.66	0.41	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.01250		16.01250		15.94830	15.94830		15.03	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.13360		16.13360		16.06840	16.06840		15.32	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	477.80830		0.47781		513.40150	0.51340	477.808	14.91	0.40	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.28880		16.28880		16.22250	16.22250		15.62	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	235.53640		0.23554		257.83570	0.25784	235.536	14.50	0.22	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	249.26020		0.24926		272.16260	0.27216	249.260	14.53	0.23	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.59140		16.59140		16.52380	16.52380		16.05	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.91520		17.91520		17.84090	17.84090		17.13	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.04008		94.04008		94.04163	94.04163			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.02735		91.02735		91.02897	91.02897			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.76896		89.76896		89.77072	89.77072			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.94252		91.94252		91.94422	91.94422			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.73997		95.73997		95.74167	95.74167			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.29100		94.29100		94.29285	94.29285			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.37432		96.37432		96.37610	96.37610			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.11347		100.11347		100.11523	100.11523			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	99.61250	99.61250	99.61250	99.61250					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.73740	99.73740	99.73748	99.73748					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.60670	99.60670	99.60676	99.60676					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.66053	99.66053	99.66029	99.66029					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.75471	99.75471	99.75446	99.75446					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.76562	99.76562	99.76576	99.76576					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.88306	98.88306	98.88303	98.88303					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.35238	98.35238	98.35226	98.35226					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.22031	98.22031	98.22004	98.22004					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.48000	98.48000	98.48000	98.48000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.76685	98.76685	98.76648	98.76648					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.05316	99.05316	99.05267	99.05267					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.36366	99.36366	99.36318	99.36318					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.29955	95.29955	95.29953	95.29953					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.49239	94.49239	94.49246	94.49246					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.66436	93.66436	93.66460	93.66460					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.81992	93.81992	93.82019	93.82019					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.99737	95.99737	95.99772	95.99772					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.10634	96.10634	96.10686	96.10686					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.29431	97.29431	97.29483	97.29483					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.49538	99.49538	99.49598	99.49598					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	559.09100	559.09100	559.80100	559.80100					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.36200	569.36200	570.08600	570.08600					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.02300	580.02300	580.76000	580.76000					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	642.25200	642.25200	644.15700	644.15700					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	654.05000	654.05000	655.99200	655.99200					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	666.29600	666.29600	668.27400	668.27400					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	575.77000	575.77000	577.85600	577.85600					0.00	0.00	0	616.00
ALBI	On 01/02/2018	Index Future	586.34700	586.34700	588.47300	588.47300					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	597.32500	597.32500	599.49100	599.49100					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.47740	10.47740	10.50840	10.50840				12.85	0.00	2,619,350.00	250	25,771.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.61140	10.61140	10.64360	10.64360				14.51	0.00	212,228.00	20	6,910.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.74540	10.74540	10.77770	10.77770				14.86	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.87500	10.87500	10.90740	10.90740				14.30	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.39470	11.39470	11.42620	11.42620				14.37	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.56520	10.56520	10.58030	10.58030				12.06	0.00	0.00	0	970.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.72350	10.72350	10.73840	10.73840				13.83	0.00	0.00	0	1,250.00

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 19/03/2018	Foreign Exchange Future			10.87790		10.87790		10.89250	10.89250		14.52	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future			13.75420		13.75420		13.72380	13.72380		16.43	0.00	1,375,420.00	100	3,508.00
CHF / R	On 18/12/2017	Foreign Exchange Future			14.03260		14.03260		13.99950	13.99950		17.56	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future			14.31810		14.31810		14.28240	14.28240		17.36	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.60910		15.60910		15.56290	15.56290		17.48	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future			1.98920		1.98920		1.98840	1.98840		13.60	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future			2.00660		2.00660		2.00630	2.00630		15.40	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future			2.02220		2.02220		2.02220	2.02220		15.95	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.01680		2.01680		2.01530	2.01530		16.70	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future			2.11240		2.11240		2.10400	2.10400		14.10	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future			2.15380		2.15380		2.14530	2.14530		15.84	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.42070		2.42070		2.41180	2.41180		17.65	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			10.86095		75.91865		10.80784	76.24053			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future			10.96982		77.31322		10.91482	77.64101			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future			11.07491		74.96895		11.01799	75.30279			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			11.09548		78.57007		11.04235	78.93277			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future			11.20035		80.01311		11.14536	80.38245			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future			11.30672		77.24973		11.24976	77.62590			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			574.45800		574.45800		576.54600	576.54600			0.00	0.00	0	670.00
GOVI	On 01/02/2018	GOVI			585.01100		585.01100		587.13900	587.13900			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
GOVI	On 03/05/2018	GOVI			595.96500		595.96500	598.13200	598.13200				0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future			1.69610		1.69610	1.69600	1.69600			13.70	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future			1.72390		1.72390	1.72370	1.72370			15.31	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future			1.75040		1.75040	1.75020	1.75020			16.40	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			1.87500		1.87500	1.87350	1.87350			17.85	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future			129.66110		129.66110	129.67683	129.67683				0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future			130.73651		130.73651	130.75264	130.75264				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future			133.24139		133.24139	133.25869	133.25869				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			100.19561		100.19561	100.20777	100.20777				0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future			102.07139		102.07139	102.08389	102.08389				0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future			102.99907		102.99907	103.01245	103.01245				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			104.37325		104.37325	104.38550	104.38550				0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future			106.32720		106.32720	106.33986	106.33986				0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future			107.26598		107.26598	107.27956	107.27956				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			130.51346		130.51346	130.53014	130.53014				0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future			131.43574		131.43574	131.45292	131.45292				0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future			133.95408		133.95408	133.97248	133.97248				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			123.62318		123.62318	123.88860	123.88860				0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future			125.93760		125.93760	126.20811	126.20811				0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future			126.73525		126.73525	127.01175	127.01175				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			133.36504		133.36504	133.38129	133.38129				0.00	20,004,756.00	150	22,382.00
I2050	On 01/02/2018	Bond Future			134.17082		134.17082	134.18722	134.18722				0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future			136.74146		136.74146	136.75902	136.75902				0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future			250.93600		250.93600	250.97800	250.97800				0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future			255.63400		255.63400	255.67700	255.67700				0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future			260.53200		260.53200	260.57800	260.57800				0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.01000		92.99000	7.01000	92.99000				0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future			6.90000		93.10000	6.90000	93.10000				0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future			6.88000		93.12000	6.88000	93.12000				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			6.76000	93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future			6.75000	93.25000		6.75000	93.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future			6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			6.66000	93.34000		6.66000	93.34000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.56000	93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.55000	93.45000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.58000	93.42000		6.58000	93.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.64000	93.36000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.71000	93.29000		6.71000	93.29000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12800	0.12800		0.12810	0.12810			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12750	0.12750		0.12780	0.12780			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12700	0.12700		0.12750	0.12750			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12640	0.12640		0.12700	0.12700			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11840	0.11840		0.11910	0.11910			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.68500	1.68500		1.68020	1.68020		12.73	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.71200	1.71200		1.70720	1.70720		13.79	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.73910	1.73910		1.73390	1.73390		14.72	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.87740	1.87740		1.87190	1.87190		15.62	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.56610	9.56610		9.67580	9.67580		13.34	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.68430	9.68430		9.79580	9.79580		15.24	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.80210	9.80210		9.91470	9.91470		15.45	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.36570	10.36570		10.49360	10.49360		15.33	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.29610	1.29610		1.29770	1.29770			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30970	1.30970		1.30880	1.30880			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32240	1.32240		1.31830	1.31830			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34800	1.34800		1.35560	1.35560			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.28040	1.28040		1.28430	1.28430			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.28430	1.28430		1.28820	1.28820			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.28830	1.28830		1.29230	1.29230			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.18220	1.18220		1.17770	1.17770			0.00	0.00	0	17.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18820	1.18820		1.18350	1.18350			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19450	1.19450		1.18980	1.18980			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.60698	115.76319		8.55685	116.10035		7.31	0.00	351,920,097.60	3,040	164,777.00
R186	On 02/11/2017	Bond Future	8.75	Put	1,054.10000	1.05410		948.97000	0.94897	1,054.100	7.31	0.39	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	545.92000	0.54592		486.47000	0.48647	545.920	7.45	0.24	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.65634	112.58976		8.60406	112.93308		7.37	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	355.23000	0.35523		402.58000	0.40258	355.230	7.09	0.14	0.00	0	1,460.00

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	8.50	Call	1,737.90000		1.73790	1,889.59000	1.88959	1,737.900	7.37	0.44	0.00	0	1,460.00	
R186	On 01/02/2018	Bond Future	8.75	Put	1,951.40000		1.95140	1,782.36000	1.78236	1,951.400	7.52	0.45	0.00	0	820.00	
R186	On 01/02/2018	Bond Future	9.00	Put	1,331.84000		1.33184	1,198.70000	1.19870	1,331.840	7.67	0.34	0.00	0	6,200.00	
R186	On 01/02/2018	Bond Future	9.25	Put	879.42000		0.87942	782.97000	0.78297	879.420	7.81	0.25	0.00	0	820.00	
R186	On 03/05/2018	Bond Future			8.70361		114.69765	8.64906	115.04723		7.24	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			301.15526		301.15526	301.19393	301.19393			0.00	0.00	0	2,350.00	
R197	On 01/02/2018	Bond Future			299.74454		299.74454	299.78424	299.78424			0.00	0.00	0	0.00	
R197	On 03/05/2018	Bond Future			305.48774		305.48774	305.53004	305.53004			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			241.37591		241.37591	241.40428	241.40428			0.00	30,896,116.48	128	28,758.00	
R202	On 01/02/2018	Bond Future			242.15074		242.15074	242.18000	242.18000			0.00	0.00	0	0.00	
R202	On 03/05/2018	Bond Future			246.79044		246.79044	246.82173	246.82173			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			7.86745		100.93626	7.83156	101.08942		4.08	0.00	2,321,533.98	23	53,785.00	
R2023	On 01/02/2018	Bond Future			7.89745		102.79050	7.85937	102.94647		4.44	0.00	0.00	0	0.00	
R2023	On 03/05/2018	Bond Future			7.91520		100.78491	7.87478	100.94371		4.38	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			9.16204		93.68677	9.11246	94.02688			0.00	30,167,139.94	322	56,015.00	
R2030	On 01/02/2018	Bond Future			9.21815		91.40292	9.16682	91.74935			0.00	0.00	0	0.00	
R2030	On 03/05/2018	Bond Future			9.27583		93.11412	9.22271	93.46687			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			9.40706		91.82061	9.35776	92.18114		10.77	0.00	15,884,965.53	173	33,318.00	
R2032	On 01/02/2018	Bond Future			9.46918		93.50717	9.41823	93.87441		10.67	0.00	0.00	0	0.00	
R2032	On 01/02/2018	Bond Future	9.20	Call	1,804.78000		1.80478	1,943.41000	1.94341	1,804.780	10.65	0.40	0.00	0	7,500.00	
R2032	On 01/02/2018	Bond Future	9.30	Call	2,109.38000		2.10938	2,259.79000	2.25979	2,109.380	10.71	0.44	0.00	0	7,800.00	
R2032	On 01/02/2018	Bond Future	9.40	Call	2,445.93000		2.44593	2,604.24000	2.60424	2,445.930	10.79	0.48	0.00	0	6,800.00	
R2032	On 01/02/2018	Bond Future	9.45	Call	2,624.47000		2.62447	2,786.72000	2.78672	2,624.470	10.83	0.51	0.00	0	750.00	
R2032	On 03/05/2018	Bond Future			9.52894		91.10057	9.47630	91.47455		11.05	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			9.65603		95.13483	9.60164	95.56721			0.00	154,213,559.43	1,621	18,280.00	
R2035	On 01/02/2018	Bond Future			9.72416		96.88259	9.66800	97.32279			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 03/05/2018	Bond Future			9.78625		94.19585		9.72830	94.64425			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			9.76333		91.39102		9.70903	91.82013		12.89	0.00	182,782,040.00	2,000	58,777.00
R2037	On 01/02/2018	Bond Future			9.82762		88.81470		9.77161	89.25170		12.79	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.89315		90.47744		9.83540	90.92246		12.66	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			6.92938		104.16094		6.93227	104.15784		0.29	0.00	0.00	0	47,386.00
R204	On 01/02/2018	Bond Future			6.77887		102.03629		6.78265	102.03311		0.66	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.45573		103.94658		6.46122	103.94325		0.49	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			9.86408		94.66450		9.80982	95.12119		13.58	0.00	8,519,805.00	90	15,719.00
R2040	On 01/02/2018	Bond Future			9.92934		91.89804		9.87338	92.36315		13.45	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.99577		93.61843		9.93808	94.09211		13.32	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			9.90291		91.60795		9.84863	92.06856		14.27	0.00	18,229,982.05	199	20,734.00
R2044	On 01/02/2018	Bond Future			9.96654		88.91048		9.91059	89.37959		14.11	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			10.03120		90.57492		9.97355	91.05271		13.98	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			9.86867		90.89482		9.80916	91.41396		14.12	0.00	37,994,034.76	418	75,989.00
R2048	On 01/02/2018	Bond Future			9.93341		92.56463		9.87207	93.09326		13.96	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.99254		89.86043		9.92938	90.39889		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			7.30101		102.14894		7.26750	102.21563		1.20	0.00	33,709,150.20	330	40,525.00
R207	On 01/02/2018	Bond Future			7.27779		100.38430		7.23965	100.45218		1.51	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.23998		102.26364		7.19586	102.33270		1.38	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			7.45336		98.61824		7.42148	98.71124		2.18	0.00	13,806,553.60	140	32,544.00
R208	On 01/02/2018	Bond Future			7.45676		100.42975		7.42205	100.52446		2.56	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.44539		98.90862		7.40740	99.00501		2.45	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

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/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			9.61975	71.83121	9.56538	72.19402			12.99	0.00	518,621,336.20	7,220	109,336.00
R209	On 02/11/2017	Bond Future	8.30	Call	15.24000	0.01524	21.60000	0.02160	15.240	12.41	0.01	0.00	0	2,800.00	
R209	On 02/11/2017	Bond Future	9.00	Call	309.56000	0.30956	380.61000	0.38061	309.560	12.56	0.15	0.00	0	4,100.00	
R209	On 02/11/2017	Bond Future	9.33	Call	834.47000	0.83447	975.52000	0.97552	834.470	12.75	0.33	0.00	0	1,350.00	
R209	On 02/11/2017	Bond Future	9.58	Put	1,767.59000	1.76759	1,606.10000	1.60610	1,767.590	12.89	0.51	0.00	0	1,350.00	
R209	On 02/11/2017	Bond Future	9.75	Put	1,238.50000	1.23850	1,114.47000	1.11447	1,238.500	12.99	0.41	0.00	0	6,500.00	
R209	On 02/11/2017	Bond Future	9.88	Put	925.34000	0.92534	827.40000	0.82740	925.340	13.11	0.33	0.00	0	1,350.00	
R209	On 02/11/2017	Bond Future	10.00	Put	695.17000	0.69517	618.15000	0.61815	695.170	13.21	0.27	0.00	0	3,360.00	
R209	On 02/11/2017	Bond Future	10.60	Put	132.76000	0.13276	115.91000	0.11591	132.760	13.74	0.07	0.00	0	1,300.00	
R209	On 01/02/2018	Bond Future			9.67848	73.15062	9.62251	73.52013			12.77	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,633.85000	1.63385	1,479.55000	1.47955	1,633.850	13.23	0.36	0.00	0	7,500.00	
R209	On 01/02/2018	Bond Future	10.10	Put	1,418.56000	1.41856	1,278.50000	1.27850	1,418.560	13.32	0.32	0.00	0	3,000.00	
R209	On 03/05/2018	Bond Future			9.73498	71.37071	9.67738	71.74703			13.28	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			186.10187	186.10187	186.12543	186.12543				0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			189.58596	189.58596	189.60999	189.60999				0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.76973	190.76973	190.79541	190.79541				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			151.07975	151.07975	151.03678	151.03678				0.00	0.00	0	4,282.00
R212	On 01/02/2018	Bond Future			151.84814	151.84814	151.80452	151.80452				0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.75757	154.75757	154.71404	154.71404				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			9.27497	84.10502	9.22543	84.43480			10.54	0.00	8,410,502.00	100	63,381.00
R213	On 01/02/2018	Bond Future			9.33497	85.65007	9.28378	85.98589			10.45	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.38874	83.70395	9.33590	84.04590			10.82	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			9.76116	71.41555	9.70673	71.79217			13.80	0.00	0.00	0	44,022.00
R214	On 01/02/2018	Bond Future			9.82245	72.72748	9.76641	73.11106			13.53	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future			9.87818	70.79292	9.82056	71.18355			14.11	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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	23,493.69000	23,493.69000		23,446.74000	23,446.74000			0.00	0.00	0	0.00
SGD / R		On 18/09/2017	Foreign Exchange Future	9.74530	9.74530		9.74490	9.74490		12.37	0.00	0.00	0	0.00
SGD / R		On 14/06/2019	Foreign Exchange Future	10.76540	10.76540		10.76530	10.76530		15.49	0.00	0.00	0	0.00
TRY / R		On 18/09/2017	Foreign Exchange Future	3.77710	3.77710		3.76710	3.76710		11.11	0.00	0.00	0	0.00
TRY / R		On 19/03/2018	Foreign Exchange Future	3.68850	3.68850		3.68180	3.68180		13.81	0.00	0.00	0	0.00
TRY / R		On 14/06/2019	Foreign Exchange Future	3.51540	3.51540		3.48000	3.48000		15.15	0.00	0.00	0	0.00
ZMW / R		On 18/09/2017	Foreign Exchange Future	1.45420	1.45420		1.45050	1.45050			0.00	0.00	0	0.00
ZMW / R		On 18/12/2017	Foreign Exchange Future	1.42790	1.42790		1.42480	1.42480			0.00	0.00	0	0.00
ZMW / R		On 19/03/2018	Foreign Exchange Future	1.40490	1.40490		1.40230	1.40230			0.00	0.00	0	0.00
ZMW / R		On 14/06/2019	Foreign Exchange Future	1.28440	1.28440		1.26690	1.26690			0.00	0.00	0	0.00

Total for Derivatives : **2,367,051,779.89** **101,433** **6 131 803.00**

Grand Total: **2,367,051,779.89** **101,433** **6 131 803.00**