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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/08/2017

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 31/08/2017	Any day expiry	13.01850	13.01850		13.01970	13.01970		14.25	0.00	76,054,077.00	5,842	0.00	
\$ / R	On 01/09/2017	Any day expiry	13.00110	13.00110		13.01970	13.01970		14.14	0.00	0.00	0	0.00	
\$ / R	On 01/09/2017	Any day expiry	12.75	Put	1.81420	0.00181	2.92740	0.00293	1.814	20.36	0.03	0.00	0	20,000.00
\$ / R	On 01/09/2017	Any day expiry	13.00	Put	37.84880	0.03785	38.77580	0.03878	37.849	14.14	0.49	0.00	0	20,000.00
\$ / R	On 01/09/2017	Any day expiry	13.45	Call	0.15680	0.00016	1.86390	0.00186	0.157	23.74	0.00	0.00	0	20,000.00
\$ / R	On 05/09/2017	Any day expiry	13.00110	13.00110		13.02610	13.02610		11.18	0.00	0.00	0	75.00	
\$ / R	On 07/09/2017	Any day expiry	12.99680	12.99680		13.02830	13.02830		11.52	0.00	0.00	0	0.00	
\$ / R	On 07/09/2017	Any day expiry	12.45	Put	2.95470	0.00295	3.45290	0.00345	2.955	16.14	0.03	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.02040	13.02040		13.04970	13.04970		12.09	0.00	1,379,068,686.40	105,916	859,628.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	1.45940	0.00146	1.82360	0.00182	1.459	15.76	0.01	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	3.28670	0.00329	3.47110	0.00347	3.287	14.52	0.02	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	4.04680	0.00405	4.11280	0.00411	4.047	14.21	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	4.21990	0.00422	4.25650	0.00426	4.220	14.15	0.03	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	14.16780	0.01417	12.62310	0.01262	14.168	13.25	0.08	0.00	0	96,184.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	17.46560	0.01747	15.78330	0.01578	17.466	13.15	0.10	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	18.38810	0.01839	16.67110	0.01667	18.388	13.13	0.10	0.00	0	4,920.00

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	12.60	Put	23.66450	0.02366	21.77040	0.02177	23.664	13.01	0.13	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	318.27600	0.31828	345.05210	0.34505	318.276	12.67	0.78	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	47.87600	0.04788	45.35210	0.04535	47.876	12.67	0.22	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	59.48350	0.05948	56.67160	0.05667	59.484	12.55	0.27	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	209.75360	0.20975	235.41700	0.23542	209.754	12.32	0.64	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	112.07690	0.11208	107.71240	0.10771	112.077	12.18	0.43	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	149.80170	0.14980	174.12430	0.17412	149.802	12.09	0.53	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	129.40170	0.12940	124.42430	0.12442	129.402	12.09	0.47	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	214.22700	0.21423	201.82750	0.20183	214.227	12.66	0.62	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	221.05120	0.22105	208.33960	0.20834	221.051	12.70	0.63	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	256.52220	0.25652	242.27180	0.24227	256.522	12.91	0.68	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	76.92220	0.07692	91.97180	0.09197	76.922	12.91	0.32	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	294.07660	0.29408	278.34020	0.27834	294.077	13.11	0.72	0.00	0	25,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.35	Put	374.50970	0.37451	356.03450	0.35603	374.510	13.52	0.79	0.00	0	2,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	37.35160	0.03735	46.94650	0.04695	37.352	13.73	0.18	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	416.95160	0.41695	397.24650	0.39725	416.952	13.73	0.82	64,666,476.00	6,000	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	34.67960	0.03468	43.81060	0.04381	34.680	13.81	0.17	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	31.01070	0.03101	39.47730	0.03948	31.011	13.93	0.15	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	460.61070	0.46061	439.77730	0.43978	460.611	13.93	0.85	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	27.71600	0.02772	35.55530	0.03556	27.716	14.05	0.14	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	25.71040	0.02571	33.15160	0.03315	25.710	14.13	0.13	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	625.32950	0.62533	601.26810	0.60127	625.329	14.66	0.92	1,137,017,033.38	94,858	143,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	14.58050	0.01458	19.53550	0.01954	14.580	14.75	0.08	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	739.76040	0.73976	714.08930	0.71409	739.760	15.21	0.94	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	749.40250	0.74940	723.62630	0.72363	749.403	15.26	0.95	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	8.49690	0.00850	11.62780	0.01163	8.497	15.44	0.05	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	8.19980	0.00820	11.23920	0.01124	8.200	15.49	0.05	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	5.96950	0.00597	8.29530	0.00830	5.970	15.91	0.03	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	5.19330	0.00519	7.25780	0.00726	5.193	16.09	0.03	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	4.22370	0.00422	5.95050	0.00595	4.224	16.37	0.02	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	2.16830	0.00217	3.12500	0.00313	2.168	17.30	0.01	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,201.63250	1.20163	1,173.23490	1.17323	1,201.633	17.40	0.99	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,301.09330	1.30109	1,272.45540	1.27246	1,301.093	17.88	0.99	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	1.45420	0.00145	2.09090	0.00209	1.454	17.94	0.01	333,858.75	3,000	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,450.61710	1.45062	1,421.76440	1.42176	1,450.617	18.73	0.99	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	0.94510	0.00095	1.36370	0.00136	0.945	18.90	0.01	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	0.83850	0.00084	1.21400	0.00121	0.838	19.18	0.00	0.00	0	1,084.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	0.57110	0.00057	0.83530	0.00084	0.571	20.15	0.00	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	0.54710	0.00055	0.80110	0.00080	0.547	20.26	0.00	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	0.32610	0.00033	0.48310	0.00048	0.326	21.73	0.00	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.11870	0.00012	0.14070	0.00014	0.119	28.19	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.11740	0.00012	0.11520	0.00012	0.117	31.26	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.11800	0.00012	0.11080	0.00011	0.118	32.02	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.12120	0.00012	0.10090	0.00010	0.121	34.32	0.00	0.00	0	110.00

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	17.00	Call	0.09180	0.00009	0.08400	0.00008	0.092	35.09	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.08410	0.00008	0.07680	0.00008	0.084	35.09	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.00420	0.00000	0.00360	0.00000	0.004	35.09	0.00	0.00	0	3,099.00
\$ / R	On 26/09/2017	Any day expiry			13.03730	13.03730	13.06900	13.06900		12.81	0.00	0.00	0	75.00
\$ / R	On 27/09/2017	Any day expiry			13.03940	13.03940	13.07140	13.07140		12.91	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	516.75300	0.51675	495.01040	0.49501	516.753	14.67	0.80	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	0.52680	0.00053	0.74450	0.00074	0.527	33.49	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.04150	13.04150	13.07390	13.07390		12.98	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.04370	13.04370	13.07630	13.07630		13.06	0.00	0.00	0	3,013.00
\$ / R	On 13/10/2017	Any day expiry			13.07250	13.07250	13.10560	13.10560		13.42	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			13.09260	13.09260	13.12570	13.12570		13.65	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	60.97190	0.06097	68.76710	0.06877	60.972	16.37	0.15	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry			13.10060	13.10060	13.13370	13.13370		13.78	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	196.70880	0.19671	187.25530	0.18726	196.709	13.54	0.39	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	553.70750	0.55371	533.84420	0.53384	553.708	15.00	0.68	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	59.94220	0.05994	67.24650	0.06725	59.942	16.71	0.14	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	1.10200	0.00110	1.24900	0.00125	1.102	25.75	0.00	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.12680	13.12680	13.15990	13.15990		14.10	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.13490	13.13490	13.16790	13.16790		14.12	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.16530	13.16530	13.19820	13.19820		14.33	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	589.24420	0.58924	573.39580	0.57340	589.244	15.23	0.62	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.07190	0.00107	1.49230	0.00149	1.072	21.28	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.16930	13.16930	13.20230	13.20230		14.37	0.00	0.00	0	2,708.00
\$ / R	On 15/12/2017	Any day expiry			13.19930	13.19930	13.23210	13.23210		14.89	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.20520	13.20520	13.23800	13.23800		14.89	0.00	140,424,096.80	10,634	129,466.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	25.17980	0.02518	26.44200	0.02644	25.180	13.87	0.06	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	41.82010	0.04182	40.88540	0.04089	41.820	13.44	0.09	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	71.07520	0.07108	69.29980	0.06930	71.075	13.62	0.14	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	108.65730	0.10866	105.79010	0.10579	108.657	13.78	0.19	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	133.29490	0.13329	129.71710	0.12972	133.295	13.86	0.22	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	178.73960	0.17874	173.20750	0.17321	178.740	14.05	0.28	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	322.02670	0.32203	313.58520	0.31359	322.027	14.59	0.41	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	372.06040	0.37206	362.71110	0.36271	372.060	14.74	0.44	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	382.53730	0.38254	373.00640	0.37301	382.537	14.77	0.45	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	414.89440	0.41489	404.80220	0.40480	414.894	14.86	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	431.81740	0.43182	421.21300	0.42121	431.817	14.92	0.49	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	410.73390	0.41073	431.60890	0.43161	410.734	15.01	0.50	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	517.35090	0.51735	504.35690	0.50436	517.351	15.25	0.54	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	549.56000	0.54956	536.03640	0.53604	549.560	15.36	0.55	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	321.63130	0.32163	339.86870	0.33987	321.631	15.60	0.41	0.00	0	10,516.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	239.73340	0.23973	255.04310	0.25504	239.733	16.30	0.33	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	992.04260	0.99204	972.77950	0.97278	992.043	16.76	0.72	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	134.53310	0.13453	144.79430	0.14479	134.533	17.68	0.20	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,417.34010	1.41734	1,394.10600	1.39411	1,417.340	17.91	0.82	0.00	0	2,055.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	107.62470	0.10762	117.16950	0.11717	107.625	18.14	0.16	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	74.80940	0.07481	81.98720	0.08199	74.809	18.82	0.12	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	67.27690	0.06728	73.86550	0.07387	67.277	19.02	0.11	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	66.63430	0.06663	73.17170	0.07317	66.634	19.04	0.11	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	46.59950	0.04660	51.45750	0.05146	46.599	19.73	0.08	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	27.64150	0.02764	31.77900	0.03178	27.642	20.34	0.05	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	5.05370	0.00505	6.96060	0.00696	5.054	20.16	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	4.25220	0.00425	5.95770	0.00596	4.252	20.16	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	1.12310	0.00112	1.70990	0.00171	1.123	20.16	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.21320	13.21320	13.24600	13.24600		15.03	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	623.03510	0.62304	608.44560	0.60845	623.035	15.71	0.58	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.32260	0.00132	1.99230	0.00199	1.323	19.95	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.22310	13.22310	13.25590	13.25590		15.05	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.23500	13.23500	13.26780	13.26780		15.20	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.24880	13.24880	13.28170	13.28170		15.31	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	457.18360	0.45718	446.27470	0.44627	457.184	15.23	0.47	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	134.52420	0.13452	143.89180	0.14389	134.524	18.46	0.18	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	121.33640	0.12134	129.99870	0.13000	121.336	18.66	0.16	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.29240	13.29240	13.32540	13.32540		15.66	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	512.79280	0.51279	501.06440	0.50106	512.793	15.58	0.47	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	524.09160	0.52409	512.19050	0.51219	524.092	15.61	0.47	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	541.26980	0.54127	529.10290	0.52910	541.270	15.66	0.48	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	601.75210	0.60175	588.07010	0.58807	601.752	15.85	0.51	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.29440	13.29440	13.32740	13.32740		15.67	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	459.45850	0.45946	448.59970	0.44860	459.458	15.43	0.44	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	101.19160	0.10119	107.73750	0.10774	101.192	19.71	0.13	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.31820	13.31820	13.35120	13.35120		15.76	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.32220	13.32220	13.35520	13.35520		15.79	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.38520	13.38520	13.41820	13.41820		16.10	0.00	267,704.00	20	113,730.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	109.61850	0.10962	107.67100	0.10767	109.619	14.51	0.14	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	201.42920	0.20143	196.95750	0.19696	201.429	14.77	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	231.27640	0.23128	226.02930	0.22603	231.276	14.86	0.25	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	429.05320	0.42905	419.33100	0.41933	429.053	15.47	0.38	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	558.11030	0.55811	545.99000	0.54599	558.110	15.86	0.44	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	631.92340	0.63192	618.55430	0.61855	631.923	16.07	0.48	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	643.66500	0.64367	630.10610	0.63011	643.665	16.10	0.48	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	589.70660	0.58971	608.35130	0.60835	589.707	16.27	0.50	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	978.06330	0.97806	960.61160	0.96061	978.063	16.98	0.60	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	427.98290	0.42798	442.89690	0.44290	427.983	17.14	0.39	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,177.17510	1.17718	1,158.03860	1.15804	1,177.175	17.46	0.65	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	244.52390	0.24452	254.96190	0.25496	244.524	18.74	0.24	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	215.34890	0.21535	224.93270	0.22493	215.349	19.01	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	195.96680	0.19597	204.95910	0.20496	195.967	19.22	0.20	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	173.06850	0.17307	181.32450	0.18132	173.068	19.49	0.18	0.00	0	3,867.00

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	15.50	Call	168.85770	0.16886	176.97370	0.17697	168.858	19.55	0.17	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	145.01810	0.14502	152.32130	0.15232	145.018	19.89	0.15	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	124.94980	0.12495	131.52950	0.13153	124.950	20.23	0.13	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	114.53580	0.11454	120.72810	0.12073	114.536	20.49	0.12	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.45760	13.45760	13.49060	13.49060		16.26	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,839.87840	1.83988	1,817.98790	1.81799	1,839.878	18.77	0.74	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	191.04780	0.19105	198.98870	0.19899	191.048	19.84	0.18	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.48900	13.48900	13.52180	13.52180		16.28	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.49680	13.49680	13.52970	13.52970		16.35	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.56300	13.56300	13.59540	13.59540		16.46	0.00	0.00	0	103,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	24.10930	0.02411	22.06260	0.02206	24.109	13.46	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	473.27350	0.47327	461.39320	0.46139	473.273	15.59	0.35	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	492.04080	0.49204	479.88650	0.47989	492.041	15.65	0.35	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	516.04620	0.51605	503.54530	0.50355	516.046	15.72	0.37	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	842.22110	0.84222	825.93160	0.82593	842.221	16.59	0.49	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	879.47220	0.87947	862.88370	0.86288	879.472	16.68	0.50	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	374.92420	0.37492	385.39260	0.38539	374.924	18.76	0.29	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	369.52750	0.36953	379.89020	0.37989	369.528	18.79	0.28	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	211.00940	0.21101	217.07890	0.21708	211.009	20.42	0.17	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.59010	13.59010	13.62220	13.62220		16.54	0.00	0.00	0	605.00
\$ / R	On 20/07/2018	Any day expiry			13.62490	13.62490	13.65660	13.65660		16.63	0.00	0.00	0	2,800.00
\$ / R	On 13/08/2018	Any day expiry			13.67130	13.67130	13.70250	13.70250		16.63	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.74040	13.74040	13.77140	13.77140		16.81	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	20.20730	0.02021	19.91730	0.01992	20.207	11.93	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	385.21940	0.38522	377.63970	0.37764	385.219	15.48	0.27	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	476.86700	0.47687	467.40680	0.46741	476.867	15.67	0.31	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	389.09810	0.38910	399.08270	0.39908	389.098	19.61	0.26	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	365.38620	0.36539	375.10290	0.37510	365.386	19.81	0.24	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.85770	13.85770	13.88910	13.88910		17.12	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.92150	13.92150	13.95310	13.95310		17.26	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.04710	14.04710	14.07900	14.07900		17.52	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.11500	14.11500	14.14710	14.14710		17.60	0.00	35,287,500.00	2,500	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.29620	14.29620	14.32880	14.32880		17.85	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.15440	15.15440	15.18490	15.18490		18.89	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.26690	15.26690	15.29680	15.29680		18.99	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.38430	15.38430	15.41370	15.41370		19.08	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.02040	13.02040	13.04970	13.04970		12.09	0.00	781,224.00	60	579.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.20520	13.20520	13.23800	13.23800		14.89	0.00	198,078.00	15	197.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.38520	13.38520	13.41820	13.41820		16.10	0.00	0.00	0	6.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.56300	13.56300	13.59540	13.59540		16.46	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.29620	14.29620	14.32880	14.32880		17.85	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.77220	16.77220	16.87010	16.87010		13.15	0.00	26,684,570.20	1,591	192,493.00

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	16.70	Call	234.76960		0.23477		303.83690	0.30384	234.770	13.26	0.56	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	3.10160		0.00310		4.94560	0.00495	3.102	19.50	0.01	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			16.91070		16.91070		17.01600	17.01600		14.60	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.06280		17.06280		17.16910	17.16910		15.40	0.00	1,467,400.80	86	8,490.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.34910		17.34910		17.45670	17.45670		16.41	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.63260		17.63260		17.74090	17.74090		16.67	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.91580		17.91580		18.02380	18.02380		16.82	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.80680		18.80680		18.92210	18.92210		17.10	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11830		0.11830		0.11847	0.11847		22.85	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12053		0.12053		0.12077	0.12077		18.69	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12280		0.12280		0.12305	0.12305		16.46	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12506		0.12506		0.12531	0.12531		15.34	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13392		0.13392		0.13417	0.13417		21.87	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.46950		15.46950		15.55740	15.55740		11.78	0.00	56,061,468.00	3,624	111,999.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	46.37970		0.04638		37.22580	0.03723	46.380	12.66	0.19	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.49930		15.49930		15.59160	15.59160		12.14	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.59770		15.59770		15.69320	15.69320		13.18	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.70100		15.70100		15.79680	15.79680		13.68	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.76790		15.76790		15.86470	15.86470		14.08	0.00	1,576,790.00	100	35,071.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	20.93410		0.02093		19.05380	0.01905	20.934	13.05	0.04	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	280.02690		0.28003		314.82110	0.31482	280.027	15.25	0.34	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.79870		15.79870		15.89560	15.89560		14.26	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			15.91370		15.91370		16.01110	16.01110		14.68	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	541.11750		0.54112		499.23390	0.49923	541.118	14.56	0.45	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.06770		16.06770		16.16600	16.16600		15.07	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	261.32100		0.26132		240.14270	0.24014	261.321	14.09	0.25	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	276.63440		0.27663		254.47680	0.25448	276.634	14.11	0.26	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	556.44630		0.55645		599.41370	0.59941	556.446	15.67	0.43	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.36720		16.36720		16.46600	16.46600		15.55	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.67750		17.67750		17.78450	17.78450		16.90	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.10293		94.10293		94.13502	94.13502			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.09538		91.09538		91.13616	91.13616			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.84079		89.84079		89.89143	89.89143			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.01939		92.01939		92.07815	92.07815			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.82100		95.82100		95.88600	95.88600			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.37548		94.37548		94.44766	94.44766			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.46274		96.46274		96.54159	96.54159			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.20693		100.20693		100.28940	100.28940			0.00	0.00	0	0.00
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			99.74263		99.74263		99.74266	99.74266			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	99.61491		99.61491		99.61662	99.61662			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.66383		99.66383		99.66870	99.66870			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.73356		99.73356		99.74181	99.74181			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.77381		99.77381		99.77389	99.77389			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.89202		98.89202		98.89358	98.89358			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.35803		98.35803		98.36267	98.36267			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.19838		98.19838		98.20672	98.20672			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.47000		98.47000		98.48000	98.48000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.76043		98.76043		98.77180	98.77180			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.05442		99.05442		99.06963	99.06963			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.36975		99.36975		99.39284	99.39284			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.26915		95.26915		95.29682	95.29682			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.45018		94.45018		94.48117	94.48117			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.61134		93.61134		93.64620	93.64620			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.76251		93.76251		93.80125	93.80125			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.94342		95.94342		95.98602	95.98602			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.05886		96.05886		96.10525	96.10525			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.25483		97.25483		97.30425	97.30425			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.46184		99.46184		99.51040	99.51040			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	559.11900		559.11900		558.68000	558.68000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.40400		569.40400		568.95500	568.95500			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.03500		580.03500		579.57700	579.57700			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	642.61000		642.61000		641.82300	641.82300			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	654.43000		654.43000		653.62700	653.62700			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	666.64900		666.64900		665.83000	665.83000			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	576.06800		576.06800		575.36100	575.36100			0.00	0.00	0	616.00
ALBI	On 01/02/2018	Index Future	586.66500		586.66500		585.94200	585.94200			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	597.61800		597.61800		596.88200	596.88200			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.30690		10.30690		10.32130	10.32130		12.13	0.00	0.00	0	25,771.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.44100		10.44100		10.45770	10.45770		14.02	0.00	0.00	0	6,910.00
AU\$ / R	On 27/12/2017	Any day expiry	10.45400		10.45400		10.47070	10.47070		14.15	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.57100		10.57100		10.58780	10.58780		14.70	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.69790		10.69790		10.71430	10.71430		14.21	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.20880		11.20880		11.22640	11.22640		14.22	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.38020		10.38020		10.34760	10.34760		11.18	0.00	207,604.00	20	1,200.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.53620		10.53620		10.50610	10.50610		13.16	0.00	0.00	0	1,000.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.68480		10.68480		10.65580	10.65580		14.04	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
CAD / R	On 18/06/2018	Foreign Exchange Future	10.68480		10.68480		10.65580	10.65580		14.25	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.53220		13.53220		13.61530	13.61530		13.64	0.00	0.00	0	4,008.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.80810		13.80810		13.90090	13.90090		15.86	0.00	0.00	0	1,250.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.08570		14.08570		14.18010	14.18010		16.33	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.36160		14.36160		14.45870	14.45870		16.29	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.36130		15.36130		15.46740	15.46740		17.22	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.97250		1.97250		1.97780	1.97780		12.35	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.98980		1.98980		1.99570	1.99570		14.78	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.00560		2.00560		2.01180	2.01180		15.68	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.02070		2.02070		2.02700	2.02700		15.74	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.00080		2.00080		2.00830	2.00830		16.56	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.08440		2.08440		2.09590	2.09590		13.37	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.12580		2.12580		2.13810	2.13810		15.48	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.16660		2.16660		2.17940	2.17940		15.95	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.20790		2.20790		2.22030	2.22030		16.12	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.38980		2.38980		2.40240	2.40240		17.52	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	10.85139		75.97644		10.86843	75.87349			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.95960		77.37397		10.97730	77.26881			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.06500		75.02691		11.08333	74.91975			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	11.09666		78.56205		11.11317	78.44995			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.20128		80.00689		11.21842	79.89240			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.30832		77.23921		11.32608	77.12259			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
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	574.85200		574.85200		574.14300	574.14300			0.00	5,748,520.00	1	672.00
GOVI	On 01/02/2018	GOVI	585.42600		585.42600		584.70200	584.70200			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	596.35700		596.35700		595.61800	595.61800			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.66440		1.66440		1.66800	1.66800		12.30	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.69210		1.69210		1.69630	1.69630		14.92	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.71830		1.71830		1.72250	1.72250		15.72	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.74320		1.74320		1.74720	1.74720		16.36	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.84230		1.84230		1.84610	1.84610		17.52	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	129.60289		129.60289		129.47943	129.47943			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	130.68010		130.68010		130.55414	130.55414			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.17662		133.17662		133.04823	133.04823			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	99.94460		99.94460		99.95147	99.95147			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	101.81790		101.81790		101.82474	101.82474			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.73513		102.73513		102.74203	102.74203			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	104.12113		104.12113		104.33488	104.33488			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.07271		106.07271		106.29018	106.29018			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.00079		107.00079		107.22238	107.22238			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	127.33332		127.33332		128.78654	128.78654			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future	128.19897		128.19897		129.67920	129.67920			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	130.64812		130.64812		132.15669	132.15669			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	123.31965		123.31965		123.32780	123.32780			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	125.63095		125.63095		125.63917	125.63917			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	126.41580		126.41580		126.42410	126.42410			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	131.53293		131.53293		132.42438	132.42438			0.00	0.00	0	22,382.00
I2050	On 01/02/2018	Bond Future	132.30700		132.30700		133.21506	133.21506			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	134.83467		134.83467		135.76006	135.76006			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	249.75700		249.75700		250.14200	250.14200			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future	254.43800		254.43800		254.83000	254.83000			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
IGOV	On 03/05/2018	Index Future		259.29900	259.29900		259.69800	259.69800			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		6.88000	93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		6.76000	93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.75000	93.25000		6.75000	93.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.66000	93.34000		6.66000	93.34000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.56000	93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.55000	93.45000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.58000	93.42000		6.58000	93.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.64000	93.36000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.71000	93.29000		6.71000	93.29000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12610	0.12610		0.12610	0.12610			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12550	0.12550		0.12500	0.12500			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12510	0.12510		0.12560	0.12560			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12410	0.12410		0.12530	0.12530			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11360	0.11360		0.11730	0.11730			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.67160	1.67160		1.67710	1.67710		11.36	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.69890	1.69890		1.70500	1.70500		13.31	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.72540	1.72540		1.73160	1.73160		14.51	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.75170	1.75170		1.75790	1.75790		14.48	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.86260	1.86260		1.86930	1.86930		15.15	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.31430	9.31430		9.40270	9.40270		12.93	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.43050	9.43050		9.52240	9.52240		14.77	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.54410	9.54410		9.63720	9.63720		15.36	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.65560	9.65560		9.74920	9.74920		14.62	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		10.10350	10.10350		10.20560	10.20560		15.20	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.28300	1.28300		1.28660	1.28660			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.29650	1.29650		1.30020	1.30020			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.30770	1.30770		1.31290	1.31290			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.31990	1.31990		1.32570	1.32570			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.33980	1.33980		1.33820	1.33820			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.28820	1.28820		1.29280	1.29280			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.29210	1.29210		1.29700	1.29700			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.29610	1.29610		1.30100	1.30100			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future		1.30010	1.30010		1.30490	1.30490			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
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.18810		1.18810		1.19220	1.19220			0.00	6,224,455.90	5,239	17.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.19410		1.19410		1.19840	1.19840			0.00	47,764.00	40	40.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20040		1.20040		1.20480	1.20480			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.20680		1.20680		1.21110	1.21110			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.59779		115.82490		8.61888	115.68336		7.36	0.00	114,898,300.80	992	162,111.00
R186	On 02/11/2017	Bond Future	8.75	Put	956.54000		0.95654	1,012.96000	1.01296	956.540		7.36	0.38	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	471.66000		0.47166	505.43000	0.50543	471.660		7.50	0.22	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.64634		112.65532		8.66840	112.51076		7.42	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	329.14000		0.32914	320.26000	0.32026	329.140		7.05	0.13	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,697.67000		1.69767	1,656.29000	1.65629	1,697.670		7.32	0.44	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,837.69000		1.83769	1,938.15000	1.93815	1,837.690		7.42	0.44	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,228.30000		1.22830	1,312.67000	1.31267	1,228.300		7.56	0.33	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	793.00000		0.79300	858.55000	0.85855	793.000		7.70	0.23	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.69410		114.75849		8.71715	114.61110		7.29	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			301.01445		301.01445		301.03587	301.03587			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.60796		299.60796		299.62908	299.62908			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.33165		305.33165		305.35326	305.35326			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			240.66472		240.66472		240.68079	240.68079			0.00	0.00	0	28,758.00
R202	On 01/02/2018	Bond Future			241.43180		241.43180		241.44787	241.44787			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			246.04416		246.04416		246.06042	246.06042			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			7.87051		100.92321		7.89161	100.83331		4.12	0.00	254,326,489.20	2,520	56,480.00
R2023	On 01/02/2018	Bond Future			7.90012		102.77957		7.92260	102.68765		4.47	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.91938		100.76851		7.94327	100.67481		4.42	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			9.16252		93.68348		9.17846	93.57451			0.00	0.00	0	58,401.00
R2030	On 01/02/2018	Bond Future			9.21831		91.40184		9.23486	91.29053			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.27674		93.10809		9.29388	92.99467			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			9.40691		91.82170		9.42803	91.66787		10.82	0.00	19,282,557.00	210	35,444.00

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
R2032	On 01/02/2018	Bond Future			9.46871		93.51055		9.49058	93.35356		10.72	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,723.49000		1.72349	1,688.88000	1.68888	1,723.490		10.57	0.39	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,022.55000		2.02255	1,985.07000	1.98507	2,022.550		10.62	0.44	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,351.03000		2.35103	2,313.79000	2.31379	2,351.030		10.67	0.48	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,525.94000		2.52594	2,488.71000	2.48871	2,525.940		10.69	0.51	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.52914		91.09915	9.55175	90.93920			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			9.65049		95.17873	9.66653	95.05171				0.00	0.00	0	20,633.00
R2035	On 01/02/2018	Bond Future			9.71816		96.92947	9.73478	96.79969				0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.78070		94.23865	9.79786	94.10640				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			9.75796		91.43331	9.77395	91.30746			12.92	0.00	0.00	0	54,031.00
R2037	On 01/02/2018	Bond Future			9.82180		88.85995	9.83834	88.73144			12.82	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.88777		90.51875	9.90484	90.38777			12.69	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			6.89794		104.19461	6.89084	104.20222			0.29	0.00	0.00	0	46,398.00
R204	On 01/02/2018	Bond Future			6.73520		102.07301	6.72644	102.08037			0.66	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.40285		103.97863	6.39057	103.98607			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			9.86373		94.66744	9.87973	94.53346			13.61	0.00	0.00	0	15,712.00
R2040	On 01/02/2018	Bond Future			9.92871		91.90326	9.94526	91.76642			13.47	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.99572		93.61884	10.01279	93.47944			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			9.88738		91.73933	9.90335	91.60424			14.28	0.00	0.00	0	24,276.00
R2044	On 01/02/2018	Bond Future			9.95027		89.04646	9.96678	88.90848			14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			10.01500		90.70873	10.03202	90.56815			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			9.84806		91.07401	9.86405	90.93493			14.13	0.00	45,537,005.00	500	78,989.00
R2048	On 01/02/2018	Bond Future			9.91192		92.74920	9.92844	92.60726			13.96	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.97096		90.04376	9.98798	89.89911			14.52	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			7.24328		102.26387	7.25925	102.23206			1.20	0.00	0.00	0	41,067.00
R207	On 01/02/2018	Bond Future			7.21072		100.50371	7.22911	100.47095			1.51	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.16567		102.37999	7.18701	102.34656			1.38	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
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			7.43752		98.66443		7.45865	98.60281		2.19	0.00	0.00	0	32,637.00
R208	On 01/02/2018	Bond Future			7.43864		100.47918		7.46179	100.41603		2.58	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.42758		98.95379		7.45297	98.88940		2.46	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.61473		71.86460		9.63066	71.75874		13.04	0.00	3,593,230.00	50	115,573.00
R209	On 02/11/2017	Bond Future	8.30	Call	9.99000		0.00999		9.46000	0.00946	9.990	12.46	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	264.76000		0.26476		253.36000	0.25336	264.760	12.61	0.14	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	766.88000		0.76688		738.72000	0.73872	766.880	12.80	0.32	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,662.74000		1.66274		1,722.96000	1.72296	1,662.740	12.95	0.51	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,138.45000		1.13845		1,187.28000	1.18728	1,138.450	13.04	0.40	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	833.36000		0.83336		873.29000	0.87329	833.360	13.16	0.32	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	612.82000		0.61282		645.20000	0.64520	612.820	13.26	0.25	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	101.93000		0.10193		109.83000	0.10983	101.930	13.80	0.06	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.67305		73.18634		9.68948	73.07833		12.82	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,527.82000		1.52782		1,607.14000	1.60714	1,527.820	13.04	0.35	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,317.31000		1.31731		1,391.01000	1.39101	1,317.310	13.13	0.31	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.72997		71.40333		9.74690	71.29321		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			185.50213		185.50213		185.51503	185.51503			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.97912		188.97912		188.99192	188.99192			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.14078		190.14078		190.15384	190.15384			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			151.13281		151.13281		150.95697	150.95697			0.00	0.00	0	4,247.00
R212	On 01/02/2018	Bond Future			151.90557		151.90557		151.72617	151.72617			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.80757		154.80757		154.62473	154.62473			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

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
R213	On 02/11/2017	Bond Future	9.27012		84.13723		9.29120	83.99737		10.59	0.00	6,478,566.71	77	63,304.00
R213	On 01/02/2018	Bond Future	9.32966		85.68482		9.35149	85.54210		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.38395		83.73487		9.40649	83.58952		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	9.76634		71.37988		9.78229	71.27023		13.84	0.00	0.00	0	44,733.00
R214	On 01/02/2018	Bond Future	9.82754		72.69281		9.84399	72.58094		13.57	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.88397		70.75386		9.90090	70.63986		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
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	23,159.73000	23,159.73000		23,255.31000	23,255.31000				0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future	23,527.40000	23,527.40000		23,633.95000	23,633.95000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	23,891.76000	23,891.76000		23,999.82000	23,999.82000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.59110	9.59110		9.61930	9.61930			11.30	0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	9.73680	9.73680		9.76860	9.76860			13.42	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.88020	9.88020		9.91230	9.91230			14.38	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.02190	10.02190		10.05300	10.05300			14.45	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.59320	10.59320		10.62660	10.62660			15.26	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.75170	3.75170		3.76910	3.76910			10.32	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.71200	3.71200		3.72860	3.72860			12.17	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.67110	3.67110		3.68750	3.68750			13.35	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.63320	3.63320		3.64970	3.64970			14.51	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.51230	3.51230		3.52700	3.52700			15.05	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.41330	1.41330		1.42000	1.42000				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.38650	1.38650		1.39340	1.39340				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.36460	1.36460		1.37130	1.37130				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.34480	1.34480		1.35260	1.35260				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.23460	1.23460		1.23570	1.23570				0.00	0.00	0	0.00

Total for Derivatives : 3,376,233,455.94 243,895 6 109 246.00

Grand Total: 3,376,233,455.94 243,895 6 109 246.00