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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/09/2017

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 01/09/2017	Any day expiry	12.90900	12.90900	13.00110	13.00110			8.64	0.00	258,180,000.00	20,000	0.00	
\$ / R	On 05/09/2017	Any day expiry	12.89450	12.89450	13.00110	13.00110			9.89	0.00	0.00	0	75.00	
\$ / R	On 07/09/2017	Any day expiry	12.89030	12.89030	12.99680	12.99680			11.02	0.00	0.00	0	0.00	
\$ / R	On 07/09/2017	Any day expiry	12.45	Put	4.17700	0.00418	2.95470	0.00295	4.177	15.57	0.04	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.91360	12.91360	13.02040	13.02040			11.75	0.00	1,406,859,238.40	108,944	868,649.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	1.81540	0.00182	1.45940	0.00146	1.815	15.22	0.01	91,383.37	590	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	4.82430	0.00482	3.28670	0.00329	4.824	14.22	0.03	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	6.14970	0.00615	4.04680	0.00405	6.150	13.98	0.04	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	6.49220	0.00649	4.21990	0.00422	6.492	13.94	0.04	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	22.34290	0.02234	14.16780	0.01417	22.343	13.12	0.12	16,043,468.92	10,184	91,184.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	27.08400	0.02708	17.46560	0.01747	27.084	12.98	0.14	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	28.40020	0.02840	18.38810	0.01839	28.400	12.95	0.15	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	35.85590	0.03586	23.66450	0.02366	35.856	12.77	0.18	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	232.66670	0.23267	318.27600	0.31828	232.667	12.26	0.69	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	69.06670	0.06907	47.87600	0.04788	69.067	12.26	0.31	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	84.60600	0.08461	59.48350	0.05948	84.606	12.09	0.36	0.00	0	3,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	137.42430	0.13742	209.75360	0.20975	137.424	11.75	0.52	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	158.03920	0.15804	112.07690	0.11208	158.039	11.99	0.55	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	96.75490	0.09675	149.80170	0.14980	96.755	12.16	0.40	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	183.15490	0.18315	129.40170	0.12940	183.155	12.16	0.60	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	283.62830	0.28363	214.22700	0.21423	283.628	12.73	0.73	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	291.45260	0.29145	221.05120	0.22105	291.453	12.77	0.74	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	331.66400	0.33166	256.52220	0.25652	331.664	12.98	0.78	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	45.26400	0.04526	76.92220	0.07692	45.264	12.98	0.22	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	373.50270	0.37350	294.07660	0.29408	373.503	13.18	0.81	0.00	0	25,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.35	Put	461.15290	0.46115	374.50970	0.37451	461.153	13.59	0.87	0.00	0	2,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	20.16480	0.02016	37.35160	0.03735	20.165	13.80	0.11	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	506.56480	0.50656	416.95160	0.41695	506.565	13.80	0.89	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	18.57030	0.01857	34.67960	0.03468	18.570	13.88	0.10	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	552.80710	0.55281	460.61070	0.46061	552.807	14.00	0.91	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	16.40710	0.01641	31.01070	0.03101	16.407	14.00	0.09	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	14.49210	0.01449	27.71600	0.02772	14.492	14.13	0.08	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	13.33920	0.01334	25.71040	0.02571	13.339	14.21	0.08	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	724.40260	0.72440	625.32950	0.62533	724.403	14.83	0.95	0.00	0	143,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	7.42390	0.00742	14.58050	0.01458	7.424	14.93	0.04	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	841.52930	0.84153	739.76040	0.73976	841.529	15.44	0.97	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	851.34570	0.85135	749.40250	0.74940	851.346	15.49	0.97	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	4.27920	0.00428	8.49690	0.00850	4.279	15.70	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	4.12820	0.00413	8.19980	0.00820	4.128	15.75	0.03	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	3.00270	0.00300	5.96950	0.00597	3.003	16.21	0.02	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	2.61420	0.00261	5.19330	0.00519	2.614	16.42	0.02	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	2.13110	0.00213	4.22370	0.00422	2.131	16.73	0.01	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	1.11300	0.00111	2.16830	0.00217	1.113	17.76	0.01	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,307.45100	1.30745	1,201.63250	1.20163	1,307.451	17.87	0.99	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,407.19610	1.40720	1,301.09330	1.30109	1,407.196	18.44	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	0.77490	0.00077	1.45420	0.00145	0.775	18.49	0.00	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,556.93860	1.55694	1,450.61710	1.45062	1,556.939	19.28	1.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	0.49990	0.00050	0.94510	0.00095	0.500	19.45	0.00	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	0.44260	0.00044	0.83850	0.00084	0.443	19.74	0.00	0.00	0	1,084.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	0.29950	0.00030	0.57110	0.00057	0.299	20.70	0.00	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	0.28680	0.00029	0.54710	0.00055	0.287	20.81	0.00	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	0.16960	0.00017	0.32610	0.00033	0.170	22.28	0.00	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.09020	0.00009	0.11870	0.00012	0.090	29.50	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.10670	0.00011	0.11740	0.00012	0.107	33.01	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.11150	0.00011	0.11800	0.00012	0.112	33.89	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.10750	0.00011	0.12120	0.00012	0.108	36.08	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	0.05940	0.00006	0.09180	0.00009	0.059	36.08	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.05430	0.00005	0.08410	0.00008	0.054	36.08	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.00250	0.00000	0.00420	0.00000	0.003	36.08	0.00	0.00	0	3,099.00
\$ / R	On 26/09/2017	Any day expiry			12.93040	12.93040	13.03730	13.03730		12.55	0.00	0.00	0	75.00

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 27/09/2017	Any day expiry			12.93250	12.93250		13.03940	13.03940	12.65	0.00	0.00	0	1,289.00
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	605.11800	0.60512	516.75300	0.51675	605.118	14.91	0.86	0.00	0	60.00		
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	0.31510	0.00032	0.52680	0.00053	0.315	33.61	0.00	0.00	0	60.00		
\$ / R			On 28/09/2017	Any day expiry	12.93450	12.93450	13.04150	13.04150		12.73	0.00	0.00	0	0.00		
\$ / R			On 29/09/2017	Any day expiry	12.93660	12.93660	13.04370	13.04370		12.81	0.00	0.00	0	3,013.00		
\$ / R			On 13/10/2017	Any day expiry	12.96570	12.96570	13.07250	13.07250		13.28	0.00	0.00	0	90.00		
\$ / R			On 23/10/2017	Any day expiry	12.98630	12.98630	13.09260	13.09260		13.41	0.00	0.00	0	834.00		
\$ / R	14.00	Call	On 23/10/2017	Any day expiry	48.51520	0.04852	60.97190	0.06097	48.515	16.71	0.12	0.00	0	500.00		
\$ / R			On 27/10/2017	Any day expiry	12.99450	12.99450	13.10060	13.10060		13.72	0.00	0.00	0	913.00		
\$ / R	12.92	Put	On 27/10/2017	Any day expiry	239.75470	0.23975	196.70880	0.19671	239.755	13.60	0.45	0.00	0	1,000.00		
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	631.80090	0.63180	553.70750	0.55371	631.801	15.32	0.73	0.00	0	60.00		
\$ / R	14.10	Call	On 27/10/2017	Any day expiry	48.55130	0.04855	59.94220	0.05994	48.551	17.07	0.12	0.00	0	1,000.00		
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	0.70750	0.00071	1.10200	0.00110	0.708	25.59	0.00	0.00	0	60.00		
\$ / R			On 09/11/2017	Any day expiry	13.02080	13.02080	13.12680	13.12680		13.90	0.00	0.00	0	0.00		
\$ / R			On 13/11/2017	Any day expiry	13.02850	13.02850	13.13490	13.13490		14.05	0.00	0.00	0	70.00		
\$ / R			On 28/11/2017	Any day expiry	13.05740	13.05740	13.16530	13.16530		14.21	0.00	0.00	0	1,990.00		
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	660.81770	0.66082	589.24420	0.58924	660.818	15.43	0.66	0.00	0	60.00		
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	0.69480	0.00069	1.07190	0.00107	0.695	21.09	0.00	0.00	0	60.00		
\$ / R			On 30/11/2017	Any day expiry	13.06130	13.06130	13.16930	13.16930		14.25	0.00	0.00	0	2,708.00		
\$ / R			On 15/12/2017	Any day expiry	13.09050	13.09050	13.19930	13.19930		14.79	0.00	0.00	0	1,750.00		
\$ / R			On 18/12/2017	Foreign Exchange Future	13.09640	13.09640	13.20520	13.20520		14.80	0.00	185,130,710.40	14,136	126,381.00		
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	26.47450	0.02647	25.17980	0.02518	26.474	13.32	0.06	0.00	0	1,000.00		
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	50.37660	0.05038	41.82010	0.04182	50.377	13.33	0.11	0.00	0	16,141.00		
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	84.89900	0.08490	71.07520	0.07108	84.899	13.53	0.16	0.00	0	18,000.00		
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future	128.58330	0.12858	108.65730	0.10866	128.583	13.72	0.22	0.00	0	114,600.00		
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	157.60080	0.15760	133.29490	0.13329	157.601	13.85	0.26	0.00	0	11,916.00		
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future	209.81970	0.20982	178.73960	0.17874	209.820	14.09	0.31	0.00	0	1,819.00		
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	368.10780	0.36811	322.02670	0.32203	368.108	14.64	0.45	0.00	0	10,000.00		
\$ / R	13.10	Put	On 18/12/2017	Foreign Exchange Future	422.43860	0.42244	372.06040	0.37206	422.439	14.80	0.49	0.00	0	41,000.00		
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	434.24610	0.43425	382.53730	0.38254	434.246	14.85	0.49	0.00	0	40,000.00		
\$ / R	13.18	Put	On 18/12/2017	Foreign Exchange Future	470.56720	0.47057	414.89440	0.41489	470.567	15.00	0.51	0.00	0	16,000.00		
\$ / R	13.20	Call	On 18/12/2017	Foreign Exchange Future	379.36800	0.37937	0.00000	0.00000	379.368	15.05	0.48	125,443.97	20	20.00		
\$ / R	13.21	Put	On 18/12/2017	Foreign Exchange Future	489.22090	0.48922	431.81740	0.43182	489.221	15.07	0.53	0.00	0	5,000.00		
\$ / R	13.25	Call	On 18/12/2017	Foreign Exchange Future	360.99260	0.36099	410.73390	0.41073	360.993	15.17	0.46	0.00	0	16,141.00		
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	580.41300	0.58041	517.35090	0.51735	580.413	15.41	0.57	0.00	0	52,000.00		
\$ / R	13.40	Put	On 18/12/2017	Foreign Exchange Future	614.54600	0.61455	549.56000	0.54956	614.546	15.53	0.59	0.00	0	114,600.00		
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future	281.49530	0.28150	321.63130	0.32163	281.495	15.78	0.38	0.00	0	10,516.00		
\$ / R	13.80	Call	On 18/12/2017	Foreign Exchange Future	209.17220	0.20917	239.73340	0.23973	209.172	16.50	0.30	0.00	0	1,000.00		
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	1,075.50810	1.07551	992.04260	0.99204	1,075.508	16.98	0.75	0.00	0	33,000.00		
\$ / R	14.40	Call	On 18/12/2017	Foreign Exchange Future	117.37250	0.11737	134.53310	0.13453	117.373	17.93	0.18	0.00	0	2,000.00		
\$ / R	14.50	Put	On 18/12/2017	Foreign Exchange Future	1,509.73060	1.50973	1,417.34010	1.41734	1,509.731	18.12	0.84	0.00	0	2,055.00		
\$ / R	14.63	Call	On 18/12/2017	Foreign Exchange Future	93.19950	0.09320	107.62470	0.10762	93.200	18.36	0.14	0.00	0	10,000.00		
\$ / R	15.00	Call	On 18/12/2017	Foreign Exchange Future	64.85970	0.06486	74.80940	0.07481	64.860	19.06	0.10	3,560,833.44	2,580	4,580.00		
\$ / R	15.11	Call	On 18/12/2017	Foreign Exchange Future	58.37210	0.05837	67.27690	0.06728	58.372	19.27	0.09	0.00	0	1,900.00		

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\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	57.81960	0.05782	66.63430	0.06663	57.820	19.29	0.09	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	40.59260	0.04059	46.59950	0.04660	40.593	20.00	0.07	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	22.30820	0.02231	27.64150	0.02764	22.308	20.35	0.04	1,367,665.00	2,600	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.95210	0.00395	5.05370	0.00505	3.952	20.22	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	3.31540	0.00332	4.25220	0.00425	3.315	20.22	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.84860	0.00085	1.12310	0.00112	0.849	20.22	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.10420	13.10420	13.21320	13.21320		14.93	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	691.05640	0.69106	623.03510	0.62304	691.056	15.88	0.62	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.01150	0.00101	1.32260	0.00132	1.012	20.02	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.11400	13.11400	13.22310	13.22310		14.96	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.12580	13.12580	13.23500	13.23500		15.12	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.13950	13.13950	13.24880	13.24880		15.23	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	511.79570	0.51180	457.18360	0.45718	511.796	15.34	0.50	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	118.03050	0.11803	134.52420	0.13452	118.030	18.63	0.16	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	106.43990	0.10644	121.33640	0.12134	106.440	18.84	0.15	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.18270	13.18270	13.29240	13.29240		15.50	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	568.27700	0.56828	512.79280	0.51279	568.277	15.70	0.50	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	580.49670	0.58050	524.09160	0.52409	580.497	15.74	0.51	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	599.04570	0.59905	541.26980	0.54127	599.046	15.80	0.51	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	662.73030	0.66273	601.75210	0.60175	662.730	16.00	0.54	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.18470	13.18470	13.29440	13.29440		15.51	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	510.17570	0.51018	459.45850	0.45946	510.176	15.51	0.47	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	90.00940	0.09001	101.19160	0.10119	90.009	19.90	0.11	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.20820	13.20820	13.31820	13.31820		15.70	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.21210	13.21210	13.32220	13.32220		15.73	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.27440	13.27440	13.38520	13.38520		15.97	0.00	30,969,175.20	2,333	113,900.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	123.86810	0.12387	109.61850	0.10962	123.868	14.44	0.16	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	227.02040	0.22702	201.42920	0.20143	227.020	14.79	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	259.58210	0.25958	231.27640	0.23128	259.582	14.88	0.27	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	475.33160	0.47533	429.05320	0.42905	475.332	15.58	0.41	16,869,284.49	3,223	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	611.31260	0.61131	558.11030	0.55811	611.313	15.97	0.47	19,003,904.03	3,122	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	689.54050	0.68954	631.92340	0.63192	689.541	16.19	0.50	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	701.94920	0.70195	643.66500	0.64367	701.949	16.23	0.51	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	539.85790	0.53986	589.70660	0.58971	539.858	16.40	0.47	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,048.95120	1.04895	978.06330	0.97806	1,048.951	17.12	0.62	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	390.50710	0.39051	427.98290	0.42798	390.507	17.29	0.36	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,254.53960	1.25454	1,177.17510	1.17718	1,254.540	17.63	0.67	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	221.24480	0.22124	244.52390	0.24452	221.245	18.86	0.22	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	194.82190	0.19482	215.34890	0.21535	194.822	19.14	0.20	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	177.30090	0.17730	195.96680	0.19597	177.301	19.36	0.18	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	156.63380	0.15663	173.06850	0.17307	156.634	19.64	0.16	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	152.83690	0.15284	168.85770	0.16886	152.837	19.70	0.16	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	131.36790	0.13137	145.01810	0.14502	131.368	20.05	0.14	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	114.59450	0.11459	124.94980	0.12495	114.595	20.47	0.12	0.00	0	750.00

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	16.16	Call	106.43240	0.10643	114.53580	0.11454	106.432	20.80	0.11	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.34570	13.34570	13.45760	13.45760		16.22	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,926.67470	1.92667	1,839.87840	1.83988	1,926.675	18.90	0.76	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	174.81360	0.17481	191.04780	0.19105	174.814	19.99	0.17	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.37650	13.37650	13.48900	13.48900		16.24	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.38420	13.38420	13.49680	13.49680		16.24	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.44910	13.44910	13.56300	13.56300		16.42	0.00	0.00	0	103,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	30.32930	0.03033	24.10930	0.02411	30.329	13.65	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	516.61240	0.51661	473.27350	0.47327	516.612	15.68	0.37	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	536.46760	0.53647	492.04080	0.49204	536.468	15.74	0.38	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	561.82770	0.56183	516.04620	0.51605	561.828	15.81	0.39	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	902.87250	0.90287	842.22110	0.84222	902.873	16.70	0.51	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	941.48010	0.94148	879.47220	0.87947	941.480	16.79	0.52	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	346.72540	0.34673	374.92420	0.37492	346.725	18.88	0.27	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	341.71690	0.34172	369.52750	0.36953	341.717	18.92	0.27	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	196.76720	0.19677	211.00940	0.21101	196.767	20.61	0.16	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.47550	13.47550	13.59010	13.59010		16.44	0.00	0.00	0	605.00
\$ / R	On 20/07/2018	Any day expiry			13.50940	13.50940	13.62490	13.62490		16.53	0.00	5,029,336.00	370	3,170.00
\$ / R	On 13/08/2018	Any day expiry			13.55460	13.55460	13.67130	13.67130		16.59	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.62200	13.62200	13.74040	13.74040		16.72	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	27.18050	0.02718	20.20730	0.02021	27.181	12.23	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	417.93490	0.41793	385.21940	0.38522	417.935	15.50	0.29	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	514.39980	0.51440	476.86700	0.47687	514.400	15.68	0.33	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	364.12550	0.36413	389.09810	0.38910	364.126	19.75	0.25	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	342.20020	0.34220	365.38620	0.36539	342.200	19.95	0.23	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.73720	13.73720	13.85770	13.85770		17.09	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.79990	13.79990	13.92150	13.92150		17.22	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			13.92320	13.92320	14.04710	14.04710		17.42	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.98990	13.98990	14.11500	14.11500		17.56	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.16780	14.16780	14.29620	14.29620		17.76	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.00780	15.00780	15.15440	15.15440		18.85	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.11790	15.11790	15.26690	15.26690		18.95	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.23280	15.23280	15.38430	15.38430		19.09	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			12.91360	12.91360	13.02040	13.02040		11.75	0.00	4,132,352.00	320	227.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.09640	13.09640	13.20520	13.20520		14.80	0.00	5,055,210.40	386	551.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.27440	13.27440	13.38520	13.38520		15.97	0.00	4,247,808.00	320	6.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.44910	13.44910	13.56300	13.56300		16.42	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.16780	14.16780	14.29620	14.29620		17.76	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.75580	16.75580	16.77220	16.77220		12.85	0.00	21,514,447.20	1,284	192,481.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	216.42690	0.21643	234.76960	0.23477	216.427	13.00	0.55	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	2.49540	0.00250	3.10160	0.00310	2.495	19.68	0.01	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			16.89640	16.89640	16.91070	16.91070		14.47	0.00	0.00	0	43.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/12/2017	Foreign Exchange Future			17.04440		17.04440		17.06280	17.06280		15.34	0.00	44,485,884.00	2,610	8,499.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.33110		17.33110		17.34910	17.34910		16.44	0.00	433,277.50	25	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.61220		17.61220		17.63260	17.63260		16.63	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.89190		17.89190		17.91580	17.91580		16.79	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.77780		18.77780		18.80680	18.80680		17.03	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11727		0.11727		0.11830	0.11830		22.50	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11946		0.11946		0.12053	0.12053		18.17	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12173		0.12173		0.12280	0.12280		16.01	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12396		0.12396		0.12506	0.12506		14.89	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13269		0.13269		0.13392	0.13392		21.65	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.35340		15.35340		15.46950	15.46950		11.62	0.00	160,596,564.00	10,460	111,518.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	65.60590		0.06561		46.37970	0.04638	65.606	12.33	0.26	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.38300		15.38300		15.49930	15.49930		11.85	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.48260		15.48260		15.59770	15.59770		13.03	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.58310		15.58310		15.70100	15.70100		13.54	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.64770		15.64770		15.76790	15.76790		14.04	0.00	4,397,003.70	281	35,091.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	22.60680		0.02261		20.93410	0.02093	22.607	12.64	0.05	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	244.37070		0.24437		280.02690	0.28003	244.371	15.42	0.30	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.67750		15.67750		15.79870	15.79870		14.14	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			15.79260		15.79260		15.91370	15.91370		14.64	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	598.70900		0.59871		541.11750	0.54112	598.709	14.64	0.48	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.94540		15.94540		16.06770	16.06770		15.03	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	293.30020		0.29330		261.32100	0.26132	293.300	14.13	0.27	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	309.85970		0.30986		276.63440	0.27663	309.860	14.15	0.28	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	507.77080		0.50777		556.44630	0.55645	507.771	15.76	0.41	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.24100		16.24100		16.36720	16.36720		15.55	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.53450		17.53450		17.67750	17.67750		16.83	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.87077		93.87077		94.10293	94.10293			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.85134		90.85134		91.09538	91.09538			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.58286		89.58286		89.84079	89.84079			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.74757		91.74757		92.01939	92.01939			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.53194		95.53194		95.82100	95.82100			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.05907		94.05907		94.37548	94.37548			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.12271		96.12271		96.46274	96.46274			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			99.85614		99.85614		100.20693	100.20693			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61249		99.61249		99.61250	99.61250			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.74381		99.74381		99.74263	99.74263			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.61019		99.61019		99.61491	99.61491			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.65126		99.65126		99.66383	99.66383			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.71483		99.71483		99.73356	99.73356			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 18/12/2017	Interest Rate Swap	99.77566	99.77566	99.77381	99.77381					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.88748	98.88748	98.89202	98.89202					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.34792	98.34792	98.35803	98.35803					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.17909	98.17909	98.19838	98.19838					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.44000	98.44000	98.47000	98.47000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.72231	98.72231	98.76043	98.76043					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.00501	99.00501	99.05442	99.05442					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.31243	99.31243	99.36975	99.36975					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.14926	95.14926	95.26915	95.26915					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.32372	94.32372	94.45018	94.45018					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.47641	93.47641	93.61134	93.61134					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.61515	93.61515	93.76251	93.76251					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.77936	95.77936	95.94342	95.94342					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	95.87576	95.87576	96.05886	96.05886					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.05324	97.05324	97.25483	97.25483					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.25238	99.25238	99.46184	99.46184					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	560.87100	560.87100	559.11900	559.11900					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	571.18400	571.18400	569.40400	569.40400					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	581.84900	581.84900	580.03500	580.03500					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	645.51100	645.51100	642.61000	642.61000					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	657.38100	657.38100	654.43000	654.43000					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	669.65600	669.65600	666.64900	666.64900					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	578.57800	578.57800	576.06800	576.06800					0.00	0.00	0	616.00
ALBI	On 01/02/2018	Index Future	589.21700	589.21700	586.66500	586.66500					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	600.21900	600.21900	597.61800	597.61800					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.29680	10.29680	10.30690	10.30690				11.83	0.00	2,574,200.00	250	25,771.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.43060	10.43060	10.44100	10.44100				13.95	0.00	10,430.60	1	6,910.00
AU\$ / R	On 27/12/2017	Any day expiry	10.44360	10.44360	10.45400	10.45400				14.09	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.56040	10.56040	10.57100	10.57100				14.67	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.68630	10.68630	10.69790	10.69790				14.18	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.19330	11.19330	11.20880	11.20880				14.18	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.43130	10.43130	10.38020	10.38020				11.33	0.00	0.00	0	1,200.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.58590	10.58590	10.53620	10.53620				13.08	0.00	0.00	0	1,000.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.73360	10.73360	10.68480	10.68480				14.18	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.73360	10.73360	10.68480	10.68480				14.24	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.42240	13.42240	13.53220	13.53220				13.37	0.00	1,342,240.00	100	3,908.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 18/12/2017	Foreign Exchange Future	13.69460	13.69460	13.80810	13.80810				15.87	0.00	1,369,460.00	100	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future	13.97140	13.97140	14.08570	14.08570				16.27	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.24230	14.24230	14.36160	14.36160				16.30	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.23580	15.23580	15.36130	15.36130				17.24	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.96730	1.96730	1.97250	1.97250				12.09	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.98540	1.98540	1.98980	1.98980				14.71	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.00160	2.00160	2.00560	2.00560				15.63	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.01670	2.01670	2.02070	2.02070				15.72	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.99760	1.99760	2.00080	2.00080				16.52	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.06840	2.06840	2.08440	2.08440				13.19	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.10940	2.10940	2.12580	2.12580				15.11	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.14990	2.14990	2.16660	2.16660				16.12	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.19070	2.19070	2.20790	2.20790				16.22	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.37070	2.37070	2.38980	2.38980				17.19	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	10.79913	76.29351	10.85139	75.97644					0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.90555	77.69647	10.95960	77.37397					0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.00904	75.35548	11.06500	75.02691					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	11.04430	78.91941	11.09666	78.56205					0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.14714	80.37044	11.20128	80.00689					0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.25222	77.60959	11.30832	77.23921					0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	577.37300	577.37300	574.85200	574.85200					0.00	0.00	0	672.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 01/02/2018	GOVI	587.99000		587.99000		585.42600	585.42600			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	598.96900		598.96900		596.35700	596.35700			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.65100		1.65100		1.66440	1.66440		12.21	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.67850		1.67850		1.69210	1.69210		14.27	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.70450		1.70450		1.71830	1.71830		15.82	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.72920		1.72920		1.74320	1.74320		16.44	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.82670		1.82670		1.84230	1.84230		17.54	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	129.59380		129.59380		129.60289	129.60289			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	130.68549		130.68549		130.68010	130.68010			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.18085		133.18085		133.17662	133.17662			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	99.93772		99.93772		99.94460	99.94460			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	101.81119		101.81119		101.81790	101.81790			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.73805		102.73805		102.73513	102.73513			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	104.11416		104.11416		104.12113	104.12113			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.06598		106.06598		106.07271	106.07271			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.00437		107.00437		107.00079	107.00079			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	128.35416		128.35416		127.33332	127.33332			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future	129.25534		129.25534		128.19897	128.19897			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	131.72340		131.72340		130.64812	130.64812			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	123.56110		123.56110		123.31965	123.31965			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	125.87748		125.87748		125.63095	125.63095			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	126.68284		126.68284		126.41580	126.41580			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	131.81723		131.81723		131.53293	131.53293			0.00	0.00	0	22,382.00
I2050	On 01/02/2018	Bond Future	132.61485		132.61485		132.30700	132.30700			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	135.14721		135.14721		134.83467	134.83467			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	249.95800		249.95800		249.75700	249.75700			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future	254.64400		254.64400		254.43800	254.43800			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	259.50600		259.50600		259.29900	259.29900			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/10/2017		Jibar Tradeable Future	6.90000	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	0.12540	0.12540		0.12610	0.12610			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017		Foreign Exchange Future	0.12490	0.12490		0.12550	0.12550			0.00	0.00	0	0.00
KES / R	On 19/03/2018		Foreign Exchange Future	0.12440	0.12440		0.12510	0.12510			0.00	0.00	0	0.00
KES / R	On 18/06/2018		Foreign Exchange Future	0.12340	0.12340		0.12410	0.12410			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019		Foreign Exchange Future	0.11290	0.11290		0.11360	0.11360			0.00	0.00	0	0.00
NOK/R	On 18/09/2017		Foreign Exchange Future	1.65970	1.65970		1.67160	1.67160		11.19	0.00	0.00	0	0.00
NOK/R	On 18/12/2017		Foreign Exchange Future	1.68680	1.68680		1.69890	1.69890		13.49	0.00	0.00	0	0.00
NOK/R	On 19/03/2018		Foreign Exchange Future	1.71300	1.71300		1.72540	1.72540		14.09	0.00	0.00	0	0.00
NOK/R	On 18/06/2018		Foreign Exchange Future	1.73890	1.73890		1.75170	1.75170		14.68	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.84840	1.84840		1.86260	1.86260		15.22	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017		Foreign Exchange Future	9.25800	9.25800		9.31430	9.31430		12.55	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017		Foreign Exchange Future	9.37310	9.37310		9.43050	9.43050		14.53	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018		Foreign Exchange Future	9.48600	9.48600		9.54410	9.54410		15.18	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018		Foreign Exchange Future	9.59600	9.59600		9.65560	9.65560		14.56	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	10.04070	10.04070		10.10350	10.10350		15.15	0.00	0.00	0	0.00
PULA / R	On 18/09/2017		Foreign Exchange Future	1.28160	1.28160		1.28300	1.28300			0.00	0.00	0	0.00
PULA / R	On 18/12/2017		Foreign Exchange Future	1.29480	1.29480		1.29650	1.29650			0.00	0.00	0	0.00
PULA / R	On 19/03/2018		Foreign Exchange Future	1.30770	1.30770		1.30770	1.30770			0.00	0.00	0	0.00
PULA / R	On 18/06/2018		Foreign Exchange Future	1.32190	1.32190		1.31990	1.31990			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.33560	1.33560		1.33980	1.33980			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017		Foreign Exchange Future	1.29750	1.29750		1.28820	1.28820			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017		Foreign Exchange Future	1.30150	1.30150		1.29210	1.29210			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018		Foreign Exchange Future	1.30560	1.30560		1.29610	1.29610			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018		Foreign Exchange Future	1.30950	1.30950		1.30010	1.30010			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017		Foreign Exchange Future	1.18890	1.18890		1.18810	1.18810			0.00	17,833.50	15	32.00
QUANTO € / \$	On 18/12/2017		Foreign Exchange Future	1.19480	1.19480		1.19410	1.19410			0.00	0.00	0	40.00
QUANTO € / \$	On 19/03/2018		Foreign Exchange Future	1.20120	1.20120		1.20040	1.20040			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 18/06/2018	Foreign Exchange Future			1.20760		1.20760		1.20680	1.20680			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.52009		116.34845		8.59779	115.82490		7.36	0.00	589,188,550.80	5,064	164,672.00
R186	On 02/11/2017	Bond Future	8.75	Put	761.47000		0.76147		956.54000	0.95654	761.470	7.36	0.32	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	358.00000		0.35800		471.66000	0.47166	358.000	7.50	0.18	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.56540		113.18785		8.64634	112.65532		7.42	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	400.38000		0.40038		329.14000	0.32914	400.380	7.05	0.15	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,934.49000		1.93449	1,697.67000	1.69767	1,934.490	1,934.490	7.32	0.48	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,606.36000		1.60636	1,837.69000	1.83769	1,606.360	1,606.360	7.42	0.40	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,055.93000		1.05593	1,228.30000	1.22830	1,055.930	1,055.930	7.56	0.29	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	670.31000		0.67031	793.00000	0.79300	670.310	670.310	7.70	0.21	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.60960		115.30101		8.69410	114.75849		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			300.99278		300.99278		301.01445	301.01445			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.66132		299.66132		299.60796	299.60796			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.38309		305.38309		305.33165	305.33165			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			240.64837		240.64837		240.66472	240.66472			0.00	0.00	0	28,758.00
R202	On 01/02/2018	Bond Future			241.45549		241.45549		241.43180	241.43180			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			246.06589		246.06589		246.04416	246.04416			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			7.79221		101.25768		7.87051	100.92321		4.12	0.00	0.00	0	56,480.00
R2023	On 01/02/2018	Bond Future			7.81717		103.11967		7.90012	102.77957		4.47	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.83127		101.11499		7.91938	100.76851		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			9.09540		94.14431		9.16252	93.68348			0.00	0.00	0	58,401.00
R2030	On 01/02/2018	Bond Future			9.14892		91.87058		9.21831	91.40184			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.20488		93.58570		9.27674	93.10809			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			9.33466		92.35078		9.40691	91.82170		10.82	0.00	0.00	0	35,444.00
R2032	On 01/02/2018	Bond Future			9.39413		94.04885		9.46871	93.51055		10.72	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,936.24000		1.93624	1,723.49000	1.72349	1,936.240	1,936.240	10.57	0.43	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,259.21000		2.25921	2,022.55000	2.02255	2,259.210	2,259.210	10.62	0.47	0.00	0	7,800.00

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	9.40	Call	2,611.70000		2,611.70	2,351.03000	2,351.03	2,611.700	10.67	0.52	0.00	0	6,800.00	
R2032	On 01/02/2018	Bond Future	9.45	Call	2,798.53000		2,798.53	2,525.94000	2,525.94	2,798.530	10.69	0.54	0.00	0	750.00	
R2032	On 03/05/2018	Bond Future			9.45205	91.64757		9.52914	91.09915		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			9.59357	95.63162		9.65049	95.17873			0.00	0.00	0	20,633.00	
R2035	On 01/02/2018	Bond Future			9.65944	97.39016		9.71816	96.92947			0.00	0.00	0	0.00	
R2035	On 03/05/2018	Bond Future			9.72009	94.70804		9.78070	94.23865			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			9.70113	91.88283		9.75796	91.43331		12.92	0.00	0.00	0	54,031.00	
R2037	On 01/02/2018	Bond Future			9.76324	89.31730		9.82180	88.85995		12.82	0.00	0.00	0	160.00	
R2037	On 03/05/2018	Bond Future			9.82736	90.98469		9.88777	90.51875		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			6.84103	104.25561		6.89794	104.19461		0.29	0.00	0.00	0	46,398.00	
R204	On 01/02/2018	Bond Future			6.66200	102.13460		6.73520	102.07301		0.66	0.00	0.00	0	0.00	
R204	On 03/05/2018	Bond Future			6.29937	104.04141		6.40285	103.97863		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			9.81199	95.10286		9.86373	94.66744		13.61	0.00	71,327,145.00	750	14,962.00	
R2040	On 01/02/2018	Bond Future			9.87541	92.34621		9.92871	91.90326		13.47	0.00	0.00	0	0.00	
R2040	On 03/05/2018	Bond Future			9.94075	94.07010		9.99572	93.61884		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			9.83568	92.17905		9.88738	91.73933		14.28	0.00	0.00	0	24,276.00	
R2044	On 01/02/2018	Bond Future			9.89705	89.49375		9.95027	89.04646		14.12	0.00	0.00	0	0.00	
R2044	On 03/05/2018	Bond Future			9.96015	91.16439		10.01500	90.70873		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			9.79635	91.52641		9.84806	91.07401		14.13	0.00	0.00	0	78,989.00	
R2048	On 01/02/2018	Bond Future			9.85867	93.20949		9.91192	92.74920		13.96	0.00	0.00	0	170.00	
R2048	On 03/05/2018	Bond Future			9.91612	90.51268		9.97096	90.04376		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			7.15141	102.44710		7.24328	102.26387		1.20	0.00	0.00	0	41,067.00	
R207	On 01/02/2018	Bond Future			7.10641	100.68979		7.21072	100.50371		1.51	0.00	0.00	0	0.00	
R207	On 03/05/2018	Bond Future			7.04483	102.56959		7.16567	102.37999		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	

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	On 02/11/2017	Bond Future			7.35825		98.89602		7.43752	98.66443		2.19	0.00	0.00	0	32,637.00
R208	On 01/02/2018	Bond Future			7.35253		100.71450		7.43864	100.47918		2.58	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.33323		99.19353		7.42758	98.95379		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			9.56310		72.20929		9.61473	71.86460		13.04	0.00	18,629,996.82	258	115,315.00
R209	On 02/11/2017	Bond Future	8.30	Call	12.40000		0.01240		9.99000	0.00999	12.400	12.46	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	309.62000		0.30962		264.76000	0.26476	309.620	12.61	0.16	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	870.87000		0.87087		766.88000	0.76688	870.870	12.80	0.35	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,479.66000		1.47966		1,662.74000	1.66274	1,479.660	12.95	0.48	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	995.25000		0.99525		1,138.45000	1.13845	995.250	13.04	0.36	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	718.41000		0.71841		833.36000	0.83336	718.410	13.16	0.29	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	521.25000		0.52125		612.82000	0.61282	521.250	13.26	0.22	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	80.70000		0.08070		101.93000	0.10193	80.700	13.80	0.05	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.61995		73.53710		9.67305	73.18634		12.82	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,401.55000		1.40155		1,527.82000	1.52782	1,401.550	13.04	0.33	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,204.05000		1.20405		1,317.31000	1.31731	1,204.050	13.13	0.29	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.67531		71.76061		9.72997	71.40333		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			185.14751		185.14751		185.50213	185.50213			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.61841		188.61841		188.97912	188.97912			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			189.79716		189.79716		190.14078	190.14078			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			151.12173		151.12173		151.13281	151.13281			0.00	0.00	0	4,247.00
R212	On 01/02/2018	Bond Future			151.91641		151.91641		151.90557	151.90557			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.81716		154.81716		154.80757	154.80757			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			9.20304		84.58443		9.27012	84.13723		10.59	0.00	169,168.86	2	63,304.00
R213	On 01/02/2018	Bond Future			9.26042		86.13976		9.32966	85.68482		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.31243		84.19841		9.38395	83.73487		10.88	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 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	9.71470		71.73682		9.76634	71.37988		13.84	0.00	0.00	0	44,733.00
R214	On 01/02/2018	Bond Future	9.77443		73.05595		9.82754	72.69281		13.57	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.82933		71.12387		9.88397	70.75386		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	23,020.76000	23,020.76000		23,159.73000	23,159.73000				0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future	23,386.02000	23,386.02000		23,527.40000	23,527.40000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	23,748.85000	23,748.85000		23,891.76000	23,891.76000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.51470	9.51470		9.59110	9.59110			10.94	0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	9.65920	9.65920		9.73680	9.73680			13.27	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.80160	9.80160		9.88020	9.88020			14.29	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.94100	9.94100		10.02190	10.02190			14.37	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.50310	10.50310		10.59320	10.59320			15.18	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.75920	3.75920		3.75170	3.75170			10.14	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.71820	3.71820		3.71200	3.71200			12.11	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.67670	3.67670		3.67110	3.67110			13.32	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.63830	3.63830		3.63320	3.63320			14.49	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.51920	3.51920		3.51230	3.51230			15.04	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.40680	1.40680		1.41330	1.41330				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.38160	1.38160		1.38650	1.38650				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.35950	1.35950		1.36460	1.36460				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.33830	1.33830		1.34480	1.34480				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.22970	1.22970		1.23460	1.23460				0.00	0.00	0	0.00
Total for Derivatives :												2,872,722,015.61	190,328	6 051 648.00
Grand Total:												2,872,722,015.61	190,328	6 051 648.00