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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 25/08/2017	Any day expiry	13.17100	13.17100		13.21580	13.21580		14.75	0.00	0.00	0	20,000.00	
\$ / R	On 25/08/2017	Any day expiry	13.10	Put	53.83150	0.05383	53.40240	0.05340	53.831	15.43	0.37	0	60,000.00	
\$ / R	On 25/08/2017	Any day expiry	13.40	Call	25.66850	0.02567	40.02540	0.04003	25.668	18.33	0.19	0	40,000.00	
\$ / R	On 25/08/2017	Any day expiry	13.46	Put	308.05990	0.30806	273.65900	0.27366	308.060	19.19	0.86	0	20,000.00	
\$ / R	On 29/08/2017	Any day expiry			13.17980	13.17980	13.22460	13.22460		13.57	0.00	0	910.00	
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	345.06880	0.34507	316.02560	0.31603	345.069	15.83	0.84	0	60.00	
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	0.30450	0.00030	0.27910	0.00028	0.304	53.26	0.00	0	60.00	
\$ / R	On 30/08/2017	Any day expiry			13.18200	13.18200	13.22680	13.22680		13.73	0.00	0	202.00	
\$ / R	On 31/08/2017	Any day expiry			13.18410	13.18410	13.22890	13.22890		13.82	0.00	0	8,325.00	
\$ / R	On 01/09/2017	Any day expiry			13.18630	13.18630	13.23110	13.23110		14.12	0.00	0	0.00	
\$ / R	On 01/09/2017	Any day expiry	12.75	Put	17.36290	0.01736	14.72600	0.01473	17.363	15.43	0.10	0	20,000.00	
\$ / R	On 01/09/2017	Any day expiry	13.00	Put	60.37630	0.06038	57.31780	0.05732	60.376	14.70	0.28	0	20,000.00	
\$ / R	On 05/09/2017	Any day expiry			13.19480	13.19480	13.23970	13.23970		13.85	0.00	0	75.00	
\$ / R	On 07/09/2017	Any day expiry			13.19910	13.19910	13.24400	13.24400		14.22	0.00	0	0.00	
\$ / R	On 07/09/2017	Any day expiry	12.45	Put	5.45150	0.00545	4.77390	0.00477	5.451	14.81	0.03	0	500.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			13.22250	13.22250	13.26770	13.26770		14.59	0.00	327,058,537.50	24,735	766,446.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	4.49970	0.00450	4.01350	0.00401	4.500	17.13	0.02	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	7.45050	0.00745	6.73470	0.00673	7.450	15.90	0.03	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	8.48550	0.00849	7.69150	0.00769	8.485	15.59	0.04	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	8.71090	0.00871	7.89980	0.00790	8.711	15.53	0.04	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	16.67080	0.01667	15.26100	0.01526	16.671	14.06	0.07	0.00	0	96,225.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	18.64440	0.01864	17.08360	0.01708	18.644	13.81	0.08	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	19.17650	0.01918	17.57450	0.01757	19.177	13.75	0.08	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	24.41580	0.02442	20.29010	0.02029	24.416	13.81	0.10	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	519.63480	0.51963	557.94850	0.55795	519.635	14.00	0.83	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	47.13480	0.04713	40.24850	0.04025	47.135	14.00	0.17	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	57.42920	0.05743	49.43120	0.04943	57.429	14.07	0.20	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	405.26400	0.40526	439.98240	0.43998	405.264	14.20	0.74	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	101.24600	0.10125	89.12850	0.08913	101.246	14.28	0.30	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	337.51010	0.33751	369.45150	0.36945	337.510	14.33	0.67	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	115.01010	0.11501	101.75150	0.10175	115.010	14.33	0.33	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	172.62810	0.17263	155.14020	0.15514	172.628	14.51	0.43	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	177.31370	0.17731	159.51370	0.15951	177.314	14.52	0.44	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	224.37730	0.22438	250.21290	0.25021	224.377	14.59	0.52	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	201.87730	0.20188	182.51290	0.18251	201.877	14.59	0.48	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	230.02050	0.23002	207.38790	0.20739	230.020	14.77	0.51	0.00	0	25,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.35	Put	291.67770	0.29168	266.12360	0.26612	291.678	15.13	0.58	0.00	0	2,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	147.50500	0.14751	165.78040	0.16578	147.505	15.31	0.38	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	325.00500	0.32501	298.08040	0.29808	325.005	15.31	0.62	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	141.26950	0.14127	159.01450	0.15901	141.270	15.39	0.37	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	359.86150	0.35986	331.63220	0.33163	359.862	15.49	0.65	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	132.36150	0.13236	149.33220	0.14933	132.361	15.49	0.35	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	123.96830	0.12397	140.18800	0.14019	123.968	15.60	0.34	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	118.64560	0.11865	134.38020	0.13438	118.646	15.68	0.32	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	496.41330	0.49641	464.06040	0.46406	496.413	16.15	0.74	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	85.01840	0.08502	97.46230	0.09746	85.018	16.22	0.25	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	595.38400	0.59538	560.77380	0.56077	595.384	16.58	0.80	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	603.86830	0.60387	569.08730	0.56909	603.868	16.62	0.80	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	60.62940	0.06063	70.38790	0.07039	60.629	16.76	0.18	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	59.27300	0.05927	68.87200	0.06887	59.273	16.80	0.18	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	47.90780	0.04791	56.61530	0.05662	47.908	17.08	0.15	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	43.41880	0.04342	51.45460	0.05145	43.419	17.18	0.14	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	37.42690	0.03743	44.52670	0.04453	37.427	17.34	0.12	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	22.67340	0.02267	27.29110	0.02729	22.673	17.86	0.08	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,019.05690	1.01906	978.27410	0.97827	1,019.057	17.92	0.93	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,114.23560	1.11424	1,072.56560	1.07257	1,114.236	18.18	0.94	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	16.31660	0.01632	19.76720	0.01977	16.317	18.21	0.06	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,258.93600	1.25894	1,216.23780	1.21624	1,258.936	18.57	0.96	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	10.59740	0.01060	12.93060	0.01293	10.597	18.65	0.04	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	9.44150	0.00944	11.41050	0.01141	9.441	18.82	0.04	0.00	0	1,125.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	6.41540	0.00642	7.70770	0.00771	6.415	19.40	0.02	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	6.13430	0.00613	7.37550	0.00738	6.134	19.47	0.02	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	3.47530	0.00348	4.21640	0.00422	3.475	20.35	0.01	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.71070	0.00071	0.79370	0.00079	0.711	24.45	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.84700	0.00085	0.94180	0.00094	0.847	27.73	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.88530	0.00089	0.98330	0.00098	0.885	28.55	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	1.01040	0.00101	1.11920	0.00112	1.010	31.00	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	1.10290	0.00110	1.21970	0.00122	1.103	32.64	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	1.11740	0.00112	1.23550	0.00124	1.117	32.89	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.19190	0.00019	0.29350	0.00029	0.192	33.86	0.00	0.00	0	3,099.00
\$ / R	On 26/09/2017	Any day expiry			13.23960	13.23960	13.28470	13.28470		14.95	0.00	0.00	0	75.00
\$ / R	On 27/09/2017	Any day expiry			13.24170	13.24170	13.28680	13.28680		15.01	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	417.77410	0.41777	390.08510	0.39009	417.774	15.85	0.64	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	1.51870	0.00152	1.66770	0.00167	1.519	29.95	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.24380	13.24380	13.28890	13.28890		15.06	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.24580	13.24580	13.29100	13.29100		15.12	0.00	0.00	0	2,530.00
\$ / R	On 13/10/2017	Any day expiry			13.27510	13.27510	13.32050	13.32050		15.25	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			13.29600	13.29600	13.34150	13.34150		15.39	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.30430	13.30430	13.34970	13.34970		15.53	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	177.87410	0.17787	166.67260	0.16667	177.874	14.98	0.31	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	474.28720	0.47429	451.68200	0.45168	474.287	16.08	0.57	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	132.06150	0.13206	145.95970	0.14596	132.061	17.68	0.23	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	2.68100	0.00268	3.43500	0.00344	2.681	24.73	0.01	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.33140	13.33140	13.37650	13.37650		15.76	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.33970	13.33970	13.38470	13.38470		15.74	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.37060	13.37060	13.41560	13.41560		15.89	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	520.67550	0.52068	498.22370	0.49822	520.676	16.23	0.53	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	2.96480	0.00296	3.96120	0.00396	2.965	21.32	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.37470	13.37470	13.41970	13.41970		15.95	0.00	0.00	0	2,708.00
\$ / R	On 15/12/2017	Any day expiry			13.40490	13.40490	13.45070	13.45070		16.26	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.41090	13.41090	13.45680	13.45680		16.24	0.00	20,465,033.40	1,526	130,478.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	32.73780	0.03274	31.74130	0.03174	32.738	15.47	0.06	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	47.52600	0.04753	46.15440	0.04615	47.526	14.83	0.09	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	72.87570	0.07288	68.24170	0.06824	72.876	14.81	0.12	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	106.88250	0.10688	100.50260	0.10050	106.883	14.95	0.17	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	128.79710	0.12880	121.36810	0.12137	128.797	15.02	0.19	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	167.34290	0.16734	158.18070	0.15818	167.343	15.13	0.24	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	292.03080	0.29203	277.26330	0.27726	292.031	15.60	0.35	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	336.33900	0.33634	320.26020	0.32026	336.339	15.76	0.38	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	345.62660	0.34563	329.28610	0.32929	345.627	15.79	0.39	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	374.34170	0.37434	357.21680	0.35722	374.342	15.89	0.41	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	389.17000	0.38917	371.65380	0.37165	389.170	15.94	0.42	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	570.32660	0.57033	598.19020	0.59819	570.327	16.00	0.57	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	462.45020	0.46245	443.12310	0.44312	462.450	16.16	0.46	0.00	0	52,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	490.21360	0.49021	470.24580	0.47025	490.214	16.24	0.48	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	460.67730	0.46068	484.49280	0.48449	460.677	16.45	0.49	0.00	0	10,516.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	357.28420	0.35728	377.27650	0.37728	357.284	17.08	0.40	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	890.62340	0.89062	862.42790	0.86243	890.623	17.51	0.65	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	215.56850	0.21557	228.97860	0.22898	215.568	18.36	0.27	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,287.56930	1.28757	1,254.13420	1.25413	1,287.569	18.57	0.75	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	178.42670	0.17843	189.75020	0.18975	178.427	18.85	0.23	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	130.68710	0.13069	139.63540	0.13964	130.687	19.53	0.17	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	119.04460	0.11904	127.26220	0.12726	119.045	19.72	0.16	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	118.04200	0.11804	126.19700	0.12620	118.042	19.74	0.16	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	86.00590	0.08601	92.06230	0.09206	86.006	20.39	0.12	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	57.60950	0.05761	61.69320	0.06169	57.609	21.25	0.08	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	24.92540	0.02493	22.63380	0.02263	24.925	23.13	0.04	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	23.11600	0.02312	20.52600	0.02053	23.116	23.31	0.03	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	9.91450	0.00991	8.44800	0.00845	9.915	23.58	0.02	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.41900	13.41900	13.46510	13.46510		16.32	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	556.38730	0.55639	534.36460	0.53436	556.387	16.52	0.51	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	12.96760	0.01297	12.27600	0.01228	12.968	23.89	0.02	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.42910	13.42910	13.47540	13.47540		16.39	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.44120	13.44120	13.48780	13.48780		16.40	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.45530	13.45530	13.50220	13.50220		16.45	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	412.17340	0.41217	394.82660	0.39483	412.173	16.05	0.40	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	207.09400	0.20709	218.72080	0.21872	207.094	19.06	0.24	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	189.29040	0.18929	200.50250	0.20050	189.290	19.26	0.22	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.49960	13.49960	13.54760	13.54760		16.66	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	463.05270	0.46305	445.58770	0.44559	463.053	16.26	0.41	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	473.29500	0.47330	455.54170	0.45554	473.295	16.29	0.42	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	488.88220	0.48888	470.69270	0.47069	488.882	16.34	0.42	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	542.69690	0.54270	523.06060	0.52306	542.697	16.50	0.45	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.50170	13.50170	13.54970	13.54970		16.66	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	414.82640	0.41483	398.86020	0.39886	414.826	16.11	0.38	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	154.12420	0.15412	162.30900	0.16231	154.124	20.19	0.17	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.52580	13.52580	13.57440	13.57440		16.78	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.52990	13.52990	13.57850	13.57850		16.80	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.59320	13.59320	13.64290	13.64290		16.90	0.00	0.00	0	90,374.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	105.68120	0.10568	102.46120	0.10246	105.681	15.24	0.13	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	187.34230	0.18734	179.88900	0.17989	187.342	15.43	0.20	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	214.19070	0.21419	205.78490	0.20578	214.191	15.51	0.22	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	388.84190	0.38884	373.56380	0.37356	388.842	15.98	0.33	0.00	0	103,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	506.45510	0.50646	488.12240	0.48812	506.455	16.36	0.39	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	574.09710	0.57410	554.17920	0.55418	574.097	16.56	0.43	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	584.88510	0.58489	564.72430	0.56472	584.885	16.59	0.43	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	893.29040	0.89329	866.98740	0.86699	893.290	17.41	0.54	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,079.28120	1.07928	1,050.16570	1.05017	1,079.281	17.86	0.60	0.00	0	41,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	327.45000		0.32745		341.50320	0.34150	327.450	19.13	0.29	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	291.99500		0.29200		305.22380	0.30522	291.995	19.42	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	267.78320		0.26778		279.85770	0.27986	267.783	19.62	0.24	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	238.87280		0.23887		249.53170	0.24953	238.873	19.89	0.22	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	233.51510		0.23352		243.91010	0.24391	233.515	19.95	0.21	0.00	0	55,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	202.94370		0.20294		211.79620	0.21180	202.944	20.28	0.19	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	176.83890		0.17684		184.35010	0.18435	176.839	20.62	0.17	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	162.16660		0.16217		168.91020	0.16891	162.167	20.84	0.15	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.66600		13.66600		13.71680	13.71680		16.97	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,717.55500		1.71756		1,681.61890	1.68162	1,717.555	19.11	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	253.88540		0.25389		263.96120	0.26396	253.885	20.16	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.69750		13.69750		13.74880	13.74880		17.04	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.70530		13.70530		13.75680	13.75680		17.03	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.77160		13.77160		13.82390	13.82390		17.08	0.00	0.00	0	100,881.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	16.93960		0.01694		19.50500	0.01950	16.940	13.14	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	434.48890		0.43449		420.17300	0.42017	434.489	15.99	0.31	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	450.60440		0.45060		435.91080	0.43591	450.604	16.02	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	471.24100		0.47124		456.06780	0.45607	471.241	16.06	0.33	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	775.25390		0.77525		752.06150	0.75206	775.254	16.92	0.44	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	810.27900		0.81028		786.45100	0.78645	810.279	17.01	0.46	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	465.37430		0.46537		481.64680	0.48165	465.374	19.05	0.33	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	459.43400		0.45943		475.50440	0.47550	459.434	19.09	0.32	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	268.02130		0.26802		277.13870	0.27714	268.021	20.61	0.20	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.79870		13.79870		13.85150	13.85150		17.14	0.00	0.00	0	215.00
\$ / R	On 13/08/2018	Any day expiry			13.88030		13.88030		13.93410	13.93410		17.24	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.95130		13.95130		14.00570	14.00570		17.39	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	25.16940		0.02517		25.37960	0.02538	25.169	12.92	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	444.68870		0.44469		430.05060	0.43005	444.689	16.07	0.28	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	444.98250		0.44498		458.16130	0.45816	444.983	20.09	0.28	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.06880		14.06880		14.12390	14.12390		17.64	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.13270		14.13270		14.18820	14.18820		17.81	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.25840		14.25840		14.31470	14.31470		17.98	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.32650		14.32650		14.38310	14.38310		18.10	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.50790		14.50790		14.56560	14.56560		18.26	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.37010		15.37010		15.44400	15.44400		18.85	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.48250		15.48250		15.55860	15.55860		18.03	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.59970		15.59970		15.67830	15.67830		19.02	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.22250		13.22250		13.26770	13.26770		14.59	0.00	185,115.00	14	478.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.41090		13.41090		13.45680	13.45680		16.24	0.00	0.00	0	159.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.59320		13.59320		13.64290	13.64290		16.90	0.00	0.00	0	6.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.77160		13.77160		13.82390	13.82390		17.08	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.50790		14.50790		14.56560	14.56560		18.26	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/09/2017	Foreign Exchange Future			17.08230		17.08230		17.07320	17.07320		15.14	0.00	2,733,168.00	160	192,338.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	511.49980		0.51150		509.63640	0.50964	511.500	14.99	0.71	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	20.13830		0.02014		21.79360	0.02179	20.138	17.91	0.06	0.00	0	300.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.37790		17.37790		17.36840	17.36840		16.66	0.00	0.00	0	8,251.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.67000		17.67000		17.66440	17.66440		17.23	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.95700		17.95700		17.95350	17.95350		17.37	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.24690		18.24690		18.24500	18.24500		17.45	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.15000		19.15000		19.14770	19.14770		17.47	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12171		0.12171		0.12208	0.12208		21.82	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12399		0.12399		0.12438	0.12438		19.81	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12635		0.12635		0.12677	0.12677		22.22	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13767		0.13767		0.13813	0.13813		21.30	0.00	0.00	0	0.00
€ / R	On 29/08/2017	Any day expiry			15.57970		15.57970		15.54050	15.54050		13.02	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.64580		15.64580		15.60690	15.60690		13.93	0.00	27,067,234.00	1,730	110,346.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	50.26500		0.05027		65.55210	0.06555	50.265	13.28	0.16	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.67650		15.67650		15.63730	15.63730		14.16	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.77690		15.77690		15.73750	15.73750		14.73	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.88260		15.88260		15.84170	15.84170		15.09	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.94700		15.94700		15.90720	15.90720		15.36	0.00	1,833,905.00	115	33,343.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	34.44900		0.03445		37.18040	0.03718	34.449	14.87	0.06	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	397.11090		0.39711		391.43010	0.39143	397.111	16.09	0.40	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.97610		15.97610		15.93770	15.93770		15.37	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.09570		16.09570		16.05800	16.05800		15.62	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	511.65060		0.51165		536.82370	0.53682	511.651	15.27	0.41	0.00	0	193,111.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.24890		16.24890		16.21260	16.21260		15.85	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	257.19400		0.25719		272.33090	0.27233	257.194	14.78	0.23	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	271.51460		0.27151		287.17360	0.28717	271.515	14.80	0.24	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.54970		16.54970		16.51490	16.51490		16.20	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.86800		17.86800		17.83570	17.83570		17.35	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.06512		94.06512		94.07690	94.07690			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.05837		91.05837		91.06898	91.06898			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.79937		89.79937		89.80631	89.80631			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.96914		91.96914		91.97296	91.97296			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.75646		95.75646		95.75772	95.75772			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.29668		94.29668		94.29653	94.29653			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.36770		96.36770		96.36509	96.36509			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.09879		100.09879		100.09538	100.09538			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61251		99.61251		99.61251	99.61251			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.76364		99.76364		99.76482	99.76482			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.63349		99.63349		99.63415	99.63415			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 21/06/2018	Interest Rate Swap	99.69715	99.69715	99.70301	99.70301					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.76921	99.76921	99.78404	99.78404					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79077	99.79077	99.79191	99.79191					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.91272	98.91272	98.91439	98.91439					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.38575	98.38575	98.39137	98.39137					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.23522	98.23522	98.25006	98.25006					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.50000	98.50000	98.52000	98.52000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.79274	98.79274	98.81719	98.81719					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.08518	99.08518	99.11223	99.11223					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.40220	99.40220	99.42826	99.42826					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.34984	95.34984	95.39321	95.39321					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.54800	94.54800	94.58310	94.58310					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.71993	93.71993	93.74424	93.74424					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.87413	93.87413	93.88846	93.88846					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.04549	96.04549	96.05043	96.05043					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.14743	96.14743	96.14493	96.14493					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.32684	97.32684	97.31656	97.31656					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.52028	99.52028	99.50684	99.50684					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	559.82500	559.82500	559.45500	559.45500					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	570.10800	570.10800	569.72900	569.72900					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.78800	580.78800	580.41200	580.41200					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	644.52300	644.52300	644.26800	644.26800					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	656.36200	656.36200	656.09900	656.09900					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	668.65800	668.65800	668.40200	668.40200					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	578.65900	578.65900	578.76600	578.76600					0.00	0.00	0	616.00
ALBI	On 01/02/2018	Index Future	589.28900	589.28900	589.39500	589.39500					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	600.32800	600.32800	600.44700	600.44700					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.49870	10.49870	10.49500	10.49500				13.62	0.00	5,249,350.00	500	25,771.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.63560	10.63560	10.63190	10.63190				14.97	0.00	0.00	0	6,890.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.76820	10.76820	10.76680	10.76680				15.12	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.89720	10.89720	10.89750	10.89750				14.62	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.42090	11.42090	11.42450	11.42450				14.64	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.51140	10.51140	10.53390	10.53390				12.99	0.00	0.00	0	970.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.67030	10.67030	10.69360	10.69360				14.19	0.00	0.00	0	1,250.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.82340	10.82340	10.84900	10.84900				14.71	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.78890	13.78890	13.81760	13.81760				16.96	0.00	0.00	0	3,008.00

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		14.06850	14.06850		14.09810	14.09810		17.54	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.35140	14.35140		14.38470	14.38470		17.10	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.64270	15.64270		15.68000	15.68000		17.57	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.98030	1.98030		1.98460	1.98460		14.15	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.99870	1.99870		2.00260	2.00260		15.94	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.01460	2.01460		2.01870	2.01870		16.33	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.00950	2.00950		2.01350	2.01350		16.92	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		2.10690	2.10690		2.10220	2.10220		15.04	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.14870	2.14870		2.14370	2.14370		16.34	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.41540	2.41540		2.41020	2.41020		17.87	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		10.78324	76.39032		10.77916	76.41521			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future		10.88939	77.79330		10.88520	77.81844			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future		10.99154	75.45868		10.98694	75.48584			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		11.01260	79.13713		11.00337	79.20072			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future		11.11461	80.59030		11.10509	80.65484			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future		11.21779	77.83843		11.20769	77.90578			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		577.32900	577.32900		577.45000	577.45000			0.00	0.00	0	670.00
GOVI	On 01/02/2018	GOVI		587.93400	587.93400		588.05500	588.05500			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		598.94800	598.94800		599.08200	599.08200			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.69110	1.69110		1.69750	1.69750		14.82	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.71910	1.71910		1.72550	1.72550		15.90	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.74540	1.74540		1.75230	1.75230		16.80	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.86900	1.86900		1.87670	1.87670		17.76	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		129.68234	129.68234		129.68819	129.68819			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future		130.75754	130.75754		130.76244	130.76244			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.26460	133.26460		133.27321	133.27321			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future		100.21213	100.21213		100.21659	100.21659			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future		102.08762	102.08762		102.09145	102.09145			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		103.01702	103.01702		103.02368	103.02368			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		104.38999	104.38999		104.39449	104.39449			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future		106.34367	106.34367		106.34762	106.34762			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.28420	107.28420		107.29103	107.29103			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		130.53598	130.53598		130.54224	130.54224			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future		131.45837	131.45837		131.46361	131.46361			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		133.97875	133.97875		133.98775	133.98775			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		123.89383	123.89383		123.89905	123.89905			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future		126.21262	126.21262		126.21713	126.21713			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		127.01717	127.01717		127.02518	127.02518			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		133.38690	133.38690		133.39281	133.39281			0.00	36,681,397.50	275	22,532.00
I2050	On 01/02/2018	Bond Future		134.19199	134.19199		134.19706	134.19706			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.76503	136.76503		136.77380	136.77380			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future		250.98900	250.98900		251.02000	251.02000			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future		255.68700	255.68700		255.71600	255.71600			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.58900	260.58900		260.62600	260.62600			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/03/2018	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			0.12770		0.12770		0.12780	0.12780			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12730		0.12730		0.12720	0.12720			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12670		0.12670		0.12610	0.12610			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12550		0.12550		0.12550	0.12550			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11470		0.11470		0.12450	0.12450			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.67720		1.67720		1.67350	1.67350		12.76	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.70440		1.70440		1.70050	1.70050		14.36	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.73090		1.73090		1.72740	1.72740		15.13	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.86900		1.86900		1.86530	1.86530		15.57	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.68990		9.68990		9.70810	9.70810		14.17	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.81150		9.81150		9.82990	9.82990		15.55	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.92980		9.92980		9.95030	9.95030		15.73	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.51380		10.51380		10.53870	10.53870		15.51	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.29580		1.29580		1.29750	1.29750			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30950		1.30950		1.31100	1.31100			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32210		1.32210		1.32410	1.32410			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34730		1.34730		1.34830	1.34830			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29190		1.29190		1.28680	1.28680			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.29580		1.29580		1.29070	1.29070			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.29990		1.29990		1.29480	1.29480			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.18330		1.18330		1.17630	1.17630			0.00	0.00	0	17.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18910		1.18910		1.18210	1.18210			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19540		1.19540		1.18840	1.18840			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.54699		116.16683		8.55260	116.12900		7.37	0.00	79,458,111.72	684	165,854.00
R186	On 02/11/2017	Bond Future	8.75	Put	935.03000		0.93503		977.62000	0.97762	935.030	7.37	0.35	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	480.02000		0.48002		511.50000	0.51150	480.020	7.51	0.21	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.59384		113.00035		8.59972	112.96164		7.43	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	416.56000		0.41656		422.14000	0.42214	416.560	7.06	0.15	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,927.48000		1.92748		1,929.62000	1.92962	1,927.480	7.34	0.47	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,760.81000		1.76081		1,797.07000	1.79707	1,760.810	7.43	0.42	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,183.79000		1.18379		1,214.46000	1.21446	1,183.790	7.57	0.31	0.00	0	6,200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 01/02/2018	Bond Future	9.25	Put	773.18000		0.77318		797.90000	0.79790	773.180	7.72	0.22	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.63821		115.11693		8.64401	115.07966		7.30	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			301.20760		301.20760		301.22189	301.22189			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.79632		299.79632		299.80855	299.80855			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.54449		305.54449		305.56513	305.56513			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			241.41444		241.41444		241.42489	241.42489			0.00	16,899,010.80	70	28,758.00
R202	On 01/02/2018	Bond Future			242.18896		242.18896		242.19762	242.19762			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			246.83243		246.83243		246.84813	246.84813			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			7.83176		101.08856		7.84762	101.02085		4.13	0.00	0.00	0	53,785.00
R2023	On 01/02/2018	Bond Future			7.85967		102.94524		7.87654	102.87611		4.48	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.87485		100.94343		7.89226	100.87500		4.44	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.09761		94.12909		9.09813	94.12550			0.00	0.00	0	55,693.00
R2030	On 01/02/2018	Bond Future			9.15150		91.85310		9.15206	91.84930			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.20671		93.57349		9.20702	93.57142			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			9.34300		92.28948		9.34873	92.24740		10.83	0.00	1,845,789.60	20	33,251.00
R2032	On 01/02/2018	Bond Future			9.40303		93.98438		9.40898	93.94131		10.71	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,997.84000		1.99784		2,003.27000	2.00327	1,997.840	10.57	0.43	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,319.18000		2.31918		2,323.20000	2.32320	2,319.180	10.61	0.47	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,668.46000		2.66846		2,670.80000	2.67080	2,668.460	10.66	0.51	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,853.29000		2.85329		2,854.70000	2.85470	2,853.290	10.69	0.53	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.46046		91.58751		9.46636	91.54541		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			9.58177		95.72592		9.57211	95.80323			0.00	18,762,280.32	196	13,405.00
R2035	On 01/02/2018	Bond Future			9.64751		97.48418		9.63756	97.56270			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.70704		94.80958		9.69654	94.89139			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 02/11/2017	Bond Future		9.68406	92.01854		9.66930	92.13614		12.91	0.00	433,959,434.64	4,716	57,977.00
R2037	On 01/02/2018	Bond Future		9.74590	89.45342		9.73069	89.57309		12.81	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future		9.80876	91.12892		9.79285	91.25257		12.68	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		6.94308	104.14627		6.97158	104.11576		0.30	0.00	0.00	0	47,386.00
R204	On 01/02/2018	Bond Future		6.79710	102.02096		6.83433	101.98968		0.67	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.47994	103.93191		6.52928	103.90202		0.50	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.77974	95.37596		9.77012	95.45767		13.60	0.00	0.00	0	15,669.00
R2040	On 01/02/2018	Bond Future		9.84241	92.62221		9.83251	92.70527		13.47	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		9.90603	94.35700		9.89560	94.44347		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		9.81855	92.32556		9.80379	92.45213		14.27	0.00	0.00	0	20,734.00
R2044	On 01/02/2018	Bond Future		9.87963	89.64099		9.86445	89.76963		14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		9.94154	91.31990		9.92568	91.45280		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		9.77905	91.67866		9.76426	91.80919		14.12	0.00	0.00	0	75,989.00
R2048	On 01/02/2018	Bond Future		9.84107	93.36255		9.82585	93.49528		13.96	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future		9.89736	90.67410		9.88148	90.81114		14.51	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/11/2017	Bond Future		7.25623	102.23807		7.26681	102.21700		1.22	0.00	0.00	0	40,855.00
R207	On 01/02/2018	Bond Future		7.22701	100.47469		7.23917	100.45303		1.52	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.18057	102.35665		7.19342	102.33652		1.40	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future		7.41612	98.72689		7.43737	98.66487		2.21	0.00	0.00	0	32,544.00
R208	On 01/02/2018	Bond Future		7.41634	100.54006		7.43955	100.47670		2.58	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future		7.40075	99.02189		7.42543	98.95925		2.47	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/11/2017	Bond Future			9.54040		72.36164		9.53585	72.39223		13.04	0.00	283,657,628.80	3,920	101,626.00
R209	On 02/11/2017	Bond Future	8.30	Call	25.53000		0.02553		29.90000	0.02990	25.530	12.46	0.02	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	419.06000		0.41906		447.89000	0.44789	419.060	12.61	0.19	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.33	Call	1,047.99000		1.04799		1,091.66000	1.09166	1,047.990	12.80	0.38	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,538.56000		1.53856		1,558.28000	1.55828	1,538.560	12.95	0.46	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,064.02000		1.06402		1,085.13000	1.08513	1,064.020	13.04	0.36	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	788.27000		0.78827		809.00000	0.80900	788.270	13.16	0.29	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	587.90000		0.58790		607.38000	0.60738	587.900	13.26	0.23	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	109.76000		0.10976		118.49000	0.11849	109.760	13.80	0.06	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.59684		73.69056		9.59218	73.72156		12.82	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,430.62000		1.43062		1,441.66000	1.44166	1,430.620	13.04	0.32	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,235.18000		1.23518		1,246.41000	1.24641	1,235.180	13.13	0.29	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.65084		71.92143		9.64583	71.95442		13.34	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			186.13368		186.13368		186.14226	186.14226			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			189.61734		189.61734		189.62452	189.62452			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.80419		190.80419		190.81684	190.81684			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			151.04364		151.04364		151.05085	151.05085			0.00	0.00	0	4,282.00
R212	On 01/02/2018	Bond Future			151.81062		151.81062		151.81678	151.81678			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.72135		154.72135		154.73179	154.73179			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			9.21059		84.53393		9.21111	84.53046		10.59	0.00	0.00	0	62,970.00
R213	On 01/02/2018	Bond Future			9.26849		86.08656		9.26905	86.08287		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.31998		84.14931		9.32031	84.14716		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			9.67661		72.00200		9.66692	72.06971		13.84	0.00	0.00	0	44,022.00
R214	On 01/02/2018	Bond Future			9.73545		73.32444		9.72550	73.39324		13.57	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future			9.78861		71.40169		9.77818	71.47314		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

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
RAIN	On 18/09/2017	Foreign Exchange Future	23,443.29000		23,443.29000	23,444.88000	23,444.88000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.71910		9.71910	9.73160	9.73160			13.27	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.73650		10.73650	10.75640	10.75640			15.71	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.75650		3.75650	3.74080	3.74080			11.83	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.67020		3.67020	3.65550	3.65550			14.06	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.47430		3.47430	3.43710	3.43710			15.27	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.45090		1.45090	1.45690	1.45690				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.42510		1.42510	1.43140	1.43140				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.40340		1.40340	1.40930	1.40930				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.26890		1.26890	1.27640	1.27640				0.00	0.00	0	0.00
Total for Derivatives :												1,255,855,996.28	38,661	6 110 449.00
Grand Total:												1,255,855,996.28	38,661	6 110 449.00