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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/08/2017

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	13.21220	13.21220		13.17100	13.17100		13.84	0.00	0.00	0	20,000.00
\$ / R	On 25/08/2017	Any day expiry	13.10	Put	28.23810	0.02824	53.83150	0.05383	28.238	14.84	0.26	0	60,000.00
\$ / R	On 25/08/2017	Any day expiry	13.40	Call	20.19390	0.02019	25.66850	0.02567	20.194	17.06	0.18	0	40,000.00
\$ / R	On 25/08/2017	Any day expiry	13.46	Put	261.68840	0.26169	308.05990	0.30806	261.688	18.02	0.87	0	20,000.00
\$ / R	On 29/08/2017	Any day expiry			13.22090	13.22090	13.17980	13.17980		12.59	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	300.46020	0.30046	345.06880	0.34507	300.460	14.66	0.85	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	0.24390	0.00024	0.30450	0.00030	0.244	55.27	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry			13.22310	13.22310	13.18200	13.18200		12.82	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry			13.22530	13.22530	13.18410	13.18410		13.19	0.00	2,000	6,325.00
\$ / R	On 01/09/2017	Any day expiry			13.22740	13.22740	13.18630	13.18630		13.34	0.00	0	0.00
\$ / R	On 01/09/2017	Any day expiry	12.75	Put	11.32090	0.01132	17.36290	0.01736	11.321	15.49	0.07	0	20,000.00
\$ / R	On 01/09/2017	Any day expiry	13.00	Put	42.68920	0.04269	60.37630	0.06038	42.689	14.41	0.23	0	20,000.00
\$ / R	On 05/09/2017	Any day expiry			13.23600	13.23600	13.19480	13.19480		12.99	0.00	0	75.00
\$ / R	On 07/09/2017	Any day expiry			13.24030	13.24030	13.19910	13.19910		13.47	0.00	0	0.00
\$ / R	On 07/09/2017	Any day expiry	12.45	Put	3.72810	0.00373	5.45150	0.00545	3.728	14.95	0.02	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.26390	13.26390	13.22250	13.22250		14.06	0.00	30,320	763,638.00

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	3.08610		0.00309		4.49970	0.00450	3.086	16.96	0.01	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	5.16730		0.00517		7.45050	0.00745	5.167	15.71	0.02	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	5.90540		0.00591		8.48550	0.00849	5.905	15.39	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	6.06680		0.00607		8.71090	0.00871	6.067	15.33	0.03	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	11.86260		0.01186		16.67080	0.01667	11.863	13.83	0.06	0.00	0	96,225.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	13.32610		0.01333		18.64440	0.01864	13.326	13.57	0.06	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	13.72210		0.01372		19.17650	0.01918	13.722	13.51	0.06	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	15.92840		0.01593		24.41580	0.02442	15.928	13.20	0.07	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	547.44950		0.54745		519.63480	0.51963	547.449	13.40	0.86	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	33.54950		0.03355		47.13480	0.04713	33.549	13.40	0.14	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	41.91950		0.04192		57.42920	0.05743	41.919	13.47	0.16	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	427.10790		0.42711		405.26400	0.40526	427.108	13.60	0.78	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	79.20790		0.07921		101.24600	0.10125	79.208	13.68	0.26	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	355.22710		0.35523		337.51010	0.33751	355.227	13.73	0.71	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	91.32710		0.09133		115.01010	0.11501	91.327	13.73	0.29	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	143.44350		0.14344		172.62810	0.17263	143.444	13.91	0.39	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	147.76090		0.14776		177.31370	0.17731	147.761	13.93	0.40	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	234.44820		0.23445		224.37730	0.22438	234.448	13.99	0.56	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	170.54820		0.17055		201.87730	0.20188	170.548	13.99	0.44	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	195.33620		0.19534		230.02050	0.23002	195.336	14.06	0.48	0.00	0	25,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.35	Put	254.24760		0.25425		291.67770	0.29168	254.248	14.43	0.56	0.00	0	2,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	150.35190		0.15035		147.50500	0.14751	150.352	14.62	0.41	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	286.45190		0.28645		325.00500	0.32501	286.452	14.62	0.59	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	143.71320		0.14371		141.26950	0.14127	143.713	14.69	0.39	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	320.34330		0.32034		359.86150	0.35986	320.343	14.81	0.63	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	134.24330		0.13424		132.36150	0.13236	134.243	14.81	0.37	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	125.34060		0.12534		123.96830	0.12397	125.341	14.92	0.35	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	119.70660		0.11971		118.64560	0.11865	119.707	14.99	0.34	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	454.53500		0.45453		496.41330	0.49641	454.535	15.48	0.73	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	84.36870		0.08437		85.01840	0.08502	84.369	15.56	0.26	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	552.68910		0.55269		595.38400	0.59538	552.689	15.93	0.79	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	561.12640		0.56113		603.86830	0.60387	561.126	15.97	0.80	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	59.12330		0.05912		60.62940	0.06063	59.123	16.12	0.19	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	57.73280		0.05773		59.27300	0.05927	57.733	16.15	0.19	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	46.58510		0.04659		47.90780	0.04791	46.585	16.49	0.15	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	42.01470		0.04201		43.41880	0.04342	42.015	16.60	0.14	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	35.94080		0.03594		37.42690	0.03743	35.941	16.76	0.12	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	21.20840		0.02121		22.67340	0.02267	21.208	17.30	0.08	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	976.20990		0.97621		1,019.05690	1.01906	976.210	17.35	0.93	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,071.50300		1.07150		1,114.23560	1.11424	1,071.503	17.62	0.94	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	14.99690		0.01500		16.31660	0.01632	14.997	17.65	0.06	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,216.41370		1.21641		1,258.93600	1.25894	1,216.414	18.03	0.96	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	9.51890		0.00952		10.59740	0.01060	9.519	18.11	0.04	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	8.32810		0.00833		9.44150	0.00944	8.328	18.24	0.03	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	5.45030	0.00545		6.41540	0.00642	5.450	18.78	0.02	0.00	0	20,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	5.19550	0.00520		6.13430	0.00613	5.195	18.85	0.02	0.00	0	4,375.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	2.83000	0.00283		3.47530	0.00348	2.830	19.73	0.01	0.00	0	10,600.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.47230	0.00047		0.71070	0.00071	0.472	23.61	0.00	0.00	0	3,680.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.60650	0.00061		0.84700	0.00085	0.606	27.00	0.00	0.00	0	960.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.64410	0.00064		0.88530	0.00089	0.644	27.85	0.00	0.00	0	10,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.76710	0.00077		1.01040	0.00101	0.767	30.39	0.00	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	0.85820	0.00086		1.10290	0.00110	0.858	32.08	0.00	0.00	0	150.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.87260	0.00087		1.11740	0.00112	0.873	32.34	0.00	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.19520	0.00020		0.19190	0.00019	0.195	34.20	0.00	0.00	0	3,099.00	
\$ / R	On 26/09/2017	Any day expiry			13.28100	13.28100		13.23960	13.23960		14.45	0.00	0.00	0	75.00	
\$ / R	On 27/09/2017	Any day expiry			13.28310	13.28310		13.24170	13.24170		14.52	0.00	0.00	0	1,289.00	
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	378.05630	0.37806		417.77410	0.41777	378.056	15.20	0.62	0.00	0	60.00	
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	1.11920	0.00112		1.51870	0.00152	1.119	29.13	0.00	0.00	0	60.00	
\$ / R	On 28/09/2017	Any day expiry			13.28520	13.28520		13.24380	13.24380		14.56	0.00	0.00	0	0.00	
\$ / R	On 29/09/2017	Any day expiry			13.28730	13.28730		13.24580	13.24580		14.62	0.00	0.00	0	2,530.00	
\$ / R	On 13/10/2017	Any day expiry			13.31650	13.31650		13.27510	13.27510		14.74	0.00	0.00	0	90.00	
\$ / R	On 23/10/2017	Any day expiry			13.33730	13.33730		13.29600	13.29600		14.88	0.00	0.00	0	334.00	
\$ / R	On 27/10/2017	Any day expiry			13.34540	13.34540		13.30430	13.30430		15.05	0.00	0.00	0	913.00	
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	153.03710	0.15304		177.87410	0.17787	153.037	14.46	0.29	0.00	0	1,000.00	
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	434.70350	0.43470		474.28720	0.47429	434.703	15.46	0.56	0.00	0	60.00	
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	129.00340	0.12900		132.06150	0.13206	129.003	17.08	0.24	0.00	0	1,000.00	
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	1.88020	0.00188		2.68100	0.00268	1.880	23.74	0.00	0.00	0	60.00	
\$ / R	On 09/11/2017	Any day expiry			13.37160	13.37160		13.33140	13.33140		15.22	0.00	0.00	0	0.00	
\$ / R	On 13/11/2017	Any day expiry			13.37970	13.37970		13.33970	13.33970		15.32	0.00	0.00	0	70.00	
\$ / R	On 28/11/2017	Any day expiry			13.41000	13.41000		13.37060	13.37060		15.53	0.00	0.00	0	1,990.00	
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	484.58670	0.48459		520.67550	0.52068	484.587	15.76	0.52	0.00	0	60.00	
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	2.58670	0.00259		2.96480	0.00296	2.587	20.91	0.01	0.00	0	60.00	
\$ / R	On 30/11/2017	Any day expiry			13.41410	13.41410		13.37470	13.37470		15.60	0.00	0.00	0	2,708.00	
\$ / R	On 15/12/2017	Any day expiry			13.44460	13.44460		13.40490	13.40490		15.96	0.00	0.00	0	1,750.00	
\$ / R	On 18/12/2017	Foreign Exchange Future			13.45080	13.45080		13.41090	13.41090		15.95	0.00	47,077,800.00	3,500	129,978.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	29.20420	0.02920		32.73780	0.03274	29.204	15.41	0.06	0.00	0	1,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	42.46760	0.04247		47.52600	0.04753	42.468	14.74	0.08	0.00	0	16,141.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	63.28690	0.06329		72.87570	0.07288	63.287	14.56	0.11	0.00	0	18,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	94.27360	0.09427		106.88250	0.10688	94.274	14.68	0.15	0.00	0	114,600.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	114.46570	0.11447		128.79710	0.12880	114.466	14.75	0.18	0.00	0	11,916.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	150.30580	0.15031		167.34290	0.16734	150.306	14.85	0.22	0.00	0	1,819.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	267.16030	0.26716		292.03080	0.29203	267.160	15.26	0.33	0.00	0	10,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	309.58920	0.30959		336.33900	0.33634	309.589	15.42	0.36	0.00	0	41,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	318.51070	0.31851		345.62660	0.34563	318.511	15.45	0.37	0.00	0	40,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	346.14810	0.34615		374.34170	0.37434	346.148	15.54	0.39	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	360.44990	0.36045		389.17000	0.38917	360.450	15.59	0.40	0.00	0	5,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	580.81790	0.58082		570.32660	0.57033	580.818	15.65	0.58	0.00	0	16,141.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	431.39160	0.43139		462.45020	0.46245	431.392	15.80	0.45	0.00	0	52,000.00	

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	458.36840		0.45837	490.21360	0.49021	458.368	15.88	0.47	0.00	0	114,600.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	466.51200		0.46651	460.67730	0.46068	466.512	16.06	0.50	0.00	0	10,516.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	359.84340		0.35984	357.28420	0.35728	359.843	16.69	0.41	0.00	0	1,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	851.67480		0.85167	890.62340	0.89062	851.675	17.12	0.64	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	214.32950		0.21433	215.56850	0.21557	214.330	17.96	0.27	0.00	0	1,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,246.07190		1.24607	1,287.56930	1.28757	1,246.072	18.18	0.75	0.00	0	2,055.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	176.45010		0.17645	178.42670	0.17843	176.450	18.45	0.23	0.00	0	10,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	128.55900		0.12856	130.68710	0.13069	128.559	19.16	0.17	0.00	0	4,580.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	116.83690		0.11684	119.04460	0.11904	116.837	19.34	0.16	0.00	0	1,900.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	115.82950		0.11583	118.04200	0.11804	115.830	19.36	0.16	0.00	0	40,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	83.73420		0.08373	86.00590	0.08601	83.734	20.02	0.12	0.00	0	25,457.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	55.53270		0.05553	57.60950	0.05761	55.533	20.88	0.08	0.00	0	117,200.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	22.72630		0.02273	24.92540	0.02493	22.726	22.63	0.03	0.00	0	18,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	20.94120		0.02094	23.11600	0.02312	20.941	22.79	0.03	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	9.07350		0.00907	9.91450	0.00991	9.074	23.19	0.02	0.00	0	2,055.00	
\$ / R	On 22/12/2017	Any day expiry			13.45890		13.45890	13.41900	13.41900		16.05	0.00	0.00	0	0.00	
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	522.82730		0.52283	556.38730	0.55639	522.827	16.15	0.49	0.00	0	60.00	
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	12.25590		0.01226	12.96760	0.01297	12.256	23.58	0.02	0.00	0	60.00	
\$ / R	On 27/12/2017	Any day expiry			13.46910		13.46910	13.42910	13.42910		16.04	0.00	0.00	0	916.00	
\$ / R	On 02/01/2018	Any day expiry			13.48130		13.48130	13.44120	13.44120		16.15	0.00	0.00	0	0.00	
\$ / R	On 09/01/2018	Any day expiry			13.49560		13.49560	13.45530	13.45530		16.22	0.00	0.00	0	0.00	
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	384.90330		0.38490	412.17340	0.41217	384.903	15.76	0.39	0.00	0	2,000.00	
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	206.18670		0.20619	207.09400	0.20709	206.187	18.72	0.24	0.00	0	1,000.00	
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	188.58620		0.18859	189.29040	0.18929	188.586	18.95	0.22	0.00	0	1,000.00	
\$ / R	On 31/01/2018	Any day expiry			13.54040		13.54040	13.49960	13.49960		16.47	0.00	0.00	0	0.00	
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	436.61190		0.43661	463.05270	0.46305	436.612	16.02	0.40	0.00	0	107,000.00	
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	446.52560		0.44653	473.29500	0.47330	446.526	16.05	0.40	0.00	0	154,000.00	
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	461.62200		0.46162	488.88220	0.48888	461.622	16.10	0.41	0.00	0	40,904.00	
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	513.84750		0.51385	542.69690	0.54270	513.848	16.25	0.44	0.00	0	168,000.00	
\$ / R	On 01/02/2018	Any day expiry			13.54240		13.54240	13.50170	13.50170		16.48	0.00	0.00	0	0.00	
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	390.19250		0.39019	414.82640	0.41483	390.193	15.88	0.37	0.00	0	2,723.00	
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	153.25190		0.15325	154.12420	0.15412	153.252	19.91	0.17	0.00	0	2,723.00	
\$ / R	On 13/02/2018	Any day expiry			13.56690		13.56690	13.52580	13.52580		16.54	0.00	0.00	0	70.00	
\$ / R	On 15/02/2018	Any day expiry			13.57100		13.57100	13.52990	13.52990		16.56	0.00	0.00	0	0.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			13.63500		13.63500	13.59320	13.59320		16.77	0.00	76,765,050.00	5,630	87,374.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	98.83810		0.09884	105.68120	0.10568	98.838	15.20	0.12	0.00	0	225,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	174.86550		0.17487	187.34230	0.18734	174.865	15.31	0.19	6,480,114.00	2,500	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	200.45410		0.20045	214.19070	0.21419	200.454	15.39	0.21	0.00	0	36,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	367.03110		0.36703	388.84190	0.38884	367.031	15.80	0.32	0.00	0	103,187.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	481.20430		0.48120	506.45510	0.50646	481.204	16.17	0.38	0.00	0	5,600.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	547.14770		0.54715	574.09710	0.57410	547.148	16.37	0.42	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	557.67620		0.55768	584.88510	0.58489	557.676	16.40	0.42	28,612,615.85	5,000	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	860.28910		0.86029	893.29040	0.89329	860.289	17.20	0.54	0.00	0	7,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,044.05160		1.04405	1,079.28120	1.07928	1,044.052	17.64	0.59	0.00	0	41,000.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	329.72150		0.32972	327.45000	0.32745	329.722	18.90	0.29	0.00	0	8,395.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	294.19010		0.29419	291.99500	0.29200	294.190	19.21	0.26	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	269.43210		0.26943	267.78320	0.26778	269.432	19.41	0.24	8,312,531.00	2,500	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	239.89140		0.23989	238.87280	0.23887	239.891	19.67	0.22	0.00	0	3,867.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	234.42110		0.23442	233.51510	0.23352	234.421	19.72	0.22	0.00	0	55,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	203.22970		0.20323	202.94370	0.20294	203.230	20.06	0.19	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	176.64230		0.17664	176.83890	0.17684	176.642	20.39	0.17	0.00	0	750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	161.71580		0.16172	162.16660	0.16217	161.716	20.60	0.16	0.00	0	225,000.00	
\$ / R	On 25/04/2018	Any day expiry			13.70830	13.70830		13.66600	13.66600		16.86	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,678.81140	1.67881		1,717.55500	1.71756	1,678.811	18.91	0.69	0.00	0	1,000.00	
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	255.45200	0.25545		253.88540	0.25389	255.452	19.97	0.22	0.00	0	2,000.00	
\$ / R	On 11/05/2018	Any day expiry			13.74000	13.74000		13.69750	13.69750		16.94	0.00	0.00	0	70.00	
\$ / R	On 15/05/2018	Any day expiry			13.74800	13.74800		13.70530	13.70530		16.93	0.00	0.00	0	0.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			13.81470	13.81470		13.77160	13.77160		17.00	0.00	0.00	0	100,881.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	16.53800	0.01654		16.93960	0.01694	16.538	13.26	0.03	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	416.08180	0.41608		434.48890	0.43449	416.082	15.90	0.30	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	431.74740	0.43175		450.60440	0.45060	431.747	15.93	0.31	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	451.82250	0.45182		471.24100	0.47124	451.823	15.97	0.32	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	747.66120	0.74766		775.25390	0.77525	747.661	16.78	0.44	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	782.07080	0.78207		810.27900	0.81028	782.071	16.86	0.45	0.00	0	184,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	470.62500	0.47063		465.37430	0.46537	470.625	18.88	0.33	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	464.55620	0.46456		459.43400	0.45943	464.556	18.93	0.33	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	269.89420	0.26989		268.02130	0.26802	269.894	20.45	0.20	0.00	0	750.00	
\$ / R	On 02/07/2018	Any day expiry			13.84210	13.84210		13.79870	13.79870		17.07	0.00	1,659,900.00	120	255.00	
\$ / R	On 13/08/2018	Any day expiry			13.92430	13.92430		13.88030	13.88030		17.12	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			13.99500	13.99500		13.95130	13.95130		17.32	0.00	0.00	0	400.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	26.11910	0.02612		25.16940	0.02517	26.119	13.16	0.03	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	428.11650	0.42812		444.68870	0.44469	428.117	16.00	0.27	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	449.33750	0.44934		444.98250	0.44498	449.338	19.95	0.28	0.00	0	750.00	
\$ / R	On 13/11/2018	Any day expiry			14.11180	14.11180		14.06880	14.06880		17.58	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.17540	14.17540		14.13270	14.13270		17.75	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.30040	14.30040		14.25840	14.25840		17.93	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.36800	14.36800		14.32650	14.32650		17.99	0.00	0.00	0	2,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			14.54840	14.54840		14.50790	14.50790		18.21	0.00	0.00	0	0.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			15.40840	15.40840		15.37010	15.37010		19.25	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			15.52070	15.52070		15.48250	15.48250		19.33	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			15.63780	15.63780		15.59970	15.59970		19.49	0.00	0.00	0	184,000.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.26390	13.26390		13.22250	13.22250		14.06	0.00	1,087,639.80	82	521.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.45080	13.45080		13.41090	13.41090		15.95	0.00	67,254.00	5	159.00	
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.63500	13.63500		13.59320	13.59320		16.77	0.00	0.00	0	6.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.81470	13.81470		13.77160	13.77160		17.00	0.00	0.00	0	172.00	
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.54840	14.54840		14.50790	14.50790		18.21	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			17.03490		17.03490		17.08230	17.08230		14.71	0.00	19,896,763.20	1,168	192,338.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	467.05210		0.46705	511.49980	0.51150	467.052		14.58	0.70	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	15.82550		0.01583	20.13830	0.02014	15.825		17.86	0.05	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			17.17560		17.17560	17.08230	17.08230			15.72	0.00	738,353.00	43	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.32670		17.32670	17.37790	17.37790			16.43	0.00	0.00	0	8,251.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.62000		17.62000	17.67000	17.67000			17.12	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.90700		17.90700	17.95700	17.95700			17.31	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.19610		18.19610	18.24690	18.24690			17.42	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.09100		19.09100	19.15000	19.15000			17.43	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12136		0.12136	0.12171	0.12171			21.91	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12361		0.12361	0.12399	0.12399			19.78	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12596		0.12596	0.12635	0.12635			22.14	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13719		0.13719	0.13767	0.13767			21.15	0.00	0.00	0	0.00
€ / R	On 29/08/2017	Any day expiry			15.55500		15.55500	15.57970	15.57970			12.37	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.62100		15.62100	15.64580	15.64580			13.27	0.00	31,288,863.00	2,003	110,836.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	45.72330		0.04572	50.26500	0.05027	45.723		12.70	0.16	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.65160		15.65160	15.67650	15.67650			13.67	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.75110		15.75110	15.77690	15.77690			14.29	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.85390		15.85390	15.88260	15.88260			14.75	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.91900		15.91900	15.94700	15.94700			15.01	0.00	0.00	0	33,343.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	31.41370		0.03141	34.44900	0.03445	31.414		14.49	0.05	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	374.30890		0.37431	397.11090	0.39711	374.309		15.82	0.39	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.94830		15.94830	15.97610	15.97610			15.12	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.06840		16.06840	16.09570	16.09570			15.36	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	513.40150		0.51340	511.65060	0.51165	513.402		15.09	0.41	749,923.91	111	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.22250		16.22250	16.24890	16.24890			15.64	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	257.83570		0.25784	257.19400	0.25719	257.836		14.67	0.23	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	272.16260		0.27216	271.51460	0.27151	272.163		14.69	0.24	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.52380		16.52380	16.54970	16.54970			16.02	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.84090		17.84090	17.86800	17.86800			17.31	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.04163		94.04163	94.06512	94.06512				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.02897		91.02897	91.05837	91.05837				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.77072		89.77072	89.79937	89.79937				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.94422		91.94422	91.96914	91.96914				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.74167		95.74167	95.75646	95.75646				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.29285		94.29285	94.29668	94.29668				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.37610		96.37610	96.36770	96.36770				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.11523		100.11523	100.09879	100.09879				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61250		99.61250	99.61251	99.61251				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.73748		99.73748	99.76364	99.76364				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 15/03/2018	Interest Rate Swap	99.60676		99.60676		99.63349	99.63349			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.66029		99.66029		99.69715	99.69715			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.75446		99.75446		99.76921	99.76921			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.76576		99.76576		99.79077	99.79077			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.88303		98.88303		98.91272	98.91272			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.35226		98.35226		98.38575	98.38575			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.22004		98.22004		98.23522	98.23522			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.48000		98.48000		98.50000	98.50000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.76648		98.76648		98.79274	98.79274			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.05267		99.05267		99.08518	99.08518			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.36318		99.36318		99.40220	99.40220			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.29953		95.29953		95.34984	95.34984			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.49246		94.49246		94.54800	94.54800			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.66460		93.66460		93.71993	93.71993			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.82019		93.82019		93.87413	93.87413			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.99772		95.99772		96.04549	96.04549			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.10686		96.10686		96.14743	96.14743			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.29483		97.29483		97.32684	97.32684			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.49598		99.49598		99.52028	99.52028			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	559.80100		559.80100		559.82500	559.82500			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	570.08600		570.08600		570.10800	570.10800			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.76000		580.76000		580.78800	580.78800			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	644.15700		644.15700		644.52300	644.52300			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	655.99200		655.99200		656.36200	656.36200			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	668.27400		668.27400		668.65800	668.65800			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	577.85600		577.85600		578.65900	578.65900			0.00	0.00	0	616.00
ALBI	On 01/02/2018	Index Future	588.47300		588.47300		589.28900	589.28900			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	599.49100		599.49100		600.32800	600.32800			0.00	0.00	0	0.00
AUS\$ / R	On 18/09/2017	Foreign Exchange Future	10.50840		10.50840		10.49870	10.49870		13.20	0.00	7,881,300.00	750	25,521.00
AUS\$ / R	On 18/12/2017	Foreign Exchange Future	10.64360		10.64360		10.63560	10.63560		14.72	0.00	0.00	0	6,890.00
AUS\$ / R	On 19/03/2018	Foreign Exchange Future	10.77770		10.77770		10.76820	10.76820		15.08	0.00	0.00	0	0.00
AUS\$ / R	On 18/06/2018	Foreign Exchange Future	10.90740		10.90740		10.89720	10.89720		14.56	0.00	0.00	0	1,500.00
AUS\$ / R	On 14/06/2019	Foreign Exchange Future	11.42620		11.42620		11.42090	11.42090		14.64	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.58030		10.58030		10.51140	10.51140		12.51	0.00	0.00	0	970.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.73840		10.73840		10.67030	10.67030		13.99	0.00	0.00	0	1,250.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.89250		10.89250		10.82340	10.82340		14.64	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 18/09/2017	Foreign Exchange Future			13.72380	13.72380		13.78890	13.78890		16.11	0.00	5,489,520.00	400	3,408.00
CHF / R	On 18/12/2017	Foreign Exchange Future			13.99950	13.99950		14.06850	14.06850		17.55	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future			14.28240	14.28240		14.35140	14.35140		17.33	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.56290	15.56290		15.64270	15.64270		17.45	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future			1.98840	1.98840		1.98030	1.98030		14.10	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future			2.00630	2.00630		1.99870	1.99870		15.61	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future			2.02220	2.02220		2.01460	2.01460		16.16	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.01530	2.01530		2.00950	2.00950		16.85	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future			2.10400	2.10400		2.10690	2.10690		14.66	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future			2.14530	2.14530		2.14870	2.14870		16.10	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.41180	2.41180		2.41540	2.41540		17.83	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			10.80784	76.24053		10.78324	76.39032			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future			10.91482	77.64101		10.88939	77.79330			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future			11.01799	75.30279		10.99154	75.45868			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			11.04235	78.93277		11.01260	79.13713			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future			11.14536	80.38245		11.11461	80.59030			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future			11.24976	77.62590		11.21779	77.83843			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			576.54600	576.54600		577.32900	577.32900			0.00	0.00	0	670.00
GOVI	On 01/02/2018	GOVI			587.13900	587.13900		587.93400	587.93400			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI			598.13200	598.13200		598.94800	598.94800			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 18/09/2017	Foreign Exchange Future			1.69600		1.69600		1.69110	1.69110		14.21	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future			1.72370		1.72370		1.71910	1.71910		15.53	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future			1.75020		1.75020		1.74540	1.74540		16.62	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			1.87350		1.87350		1.86900	1.86900		17.68	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future			129.67683		129.67683		129.68234	129.68234			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future			130.75264		130.75264		130.75754	130.75754			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future			133.25869		133.25869		133.26460	133.26460			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			100.20777		100.20777		100.21213	100.21213			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future			102.08389		102.08389		102.08762	102.08762			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future			103.01245		103.01245		103.01702	103.01702			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			104.38550		104.38550		104.38999	104.38999			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future			106.33986		106.33986		106.34367	106.34367			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future			107.27956		107.27956		107.28420	107.28420			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			130.53014		130.53014		130.53598	130.53598			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future			131.45292		131.45292		131.45837	131.45837			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future			133.97248		133.97248		133.97875	133.97875			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			123.88860		123.88860		123.89383	123.89383			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future			126.20811		126.20811		126.21262	126.21262			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future			127.01175		127.01175		127.01717	127.01717			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			133.38129		133.38129		133.38690	133.38690			0.00	0.00	0	22,532.00
I2050	On 01/02/2018	Bond Future			134.18722		134.18722		134.19199	134.19199			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future			136.75902		136.75902		136.76503	136.76503			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			250.97800		250.97800		250.98900	250.98900			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future			255.67700		255.67700		255.68700	255.68700			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future			260.57800		260.57800		260.58900	260.58900			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future			6.67000		93.33000		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			0.12810		0.12810		0.12770	0.12770			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12780		0.12780		0.12730	0.12730			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12750		0.12750		0.12670	0.12670			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12700		0.12700		0.12550	0.12550			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11910		0.11910		0.11470	0.11470			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.68020		1.68020		1.67720	1.67720		13.29	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.70720		1.70720		1.70440	1.70440		14.08	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.73390		1.73390		1.73090	1.73090		14.99	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.87190		1.87190		1.86900	1.86900		15.53	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.67580		9.67580		9.68990	9.68990		13.78	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.79580		9.79580		9.81150	9.81150		15.33	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.91470		9.91470		9.92980	9.92980		15.59	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.49360		10.49360		10.51380	10.51380		15.49	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.29770		1.29770		1.29580	1.29580			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30880		1.30880		1.30950	1.30950			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.31830		1.31830		1.32210	1.32210			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35560		1.35560		1.34730	1.34730			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.28430		1.28430		1.29190	1.29190			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.28820		1.28820		1.29580	1.29580			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.29230		1.29230		1.29990	1.29990			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.17770		1.17770		1.18330	1.18330			0.00	0.00	0	17.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18350		1.18350		1.18910	1.18910			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18980		1.18980		1.19540	1.19540			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.55685		116.10035		8.54699	116.16683		7.37	0.00	260,645,285.75	2,245	165,832.00
R186	On 02/11/2017	Bond Future	8.75	Put	948.97000		0.94897		935.03000	0.93503	948.970	7.37	0.36	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	486.47000		0.48647		480.02000	0.48002	486.470	7.51	0.22	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.60406		112.93308		8.59384	113.00035		7.43	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	402.58000		0.40258		416.56000	0.41656	402.580	7.06	0.15	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,889.59000		1.88959		1,927.48000	1.92748	1,889.590	7.34	0.46	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,782.36000		1.78236		1,760.81000	1.76081	1,782.360	7.43	0.42	0.00	0	820.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 01/02/2018	Bond Future	9.00	Put	1,198.70000		1.19870	1,183.79000	1.18379	1,198.700	7.57	0.32	0.00	0	6,200.00	
R186	On 01/02/2018	Bond Future	9.25	Put	782.97000		0.78297	773.18000	0.77318	782.970	7.72	0.23	0.00	0	820.00	
R186	On 03/05/2018	Bond Future			8.64906		115.04723	8.63821	115.11693		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			301.19393		301.19393	301.20760	301.20760				0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.78424		299.78424	299.79632	299.79632				0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.53004		305.53004	305.54449	305.54449				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			241.40428		241.40428	241.41444	241.41444				0.00	0.00	0	28,758.00
R202	On 01/02/2018	Bond Future			242.18000		242.18000	242.18896	242.18896				0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			246.82173		246.82173	246.83243	246.83243				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			7.83156		101.08942	7.83176	101.08856		4.13	0.00	3,538,129.70	35	53,785.00	
R2023	On 01/02/2018	Bond Future			7.85937		102.94647	7.85967	102.94524		4.48	0.00	0.00	0	0.00	
R2023	On 03/05/2018	Bond Future			7.87478		100.94371	7.87485	100.94343		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			9.11246		94.02688	9.09761	94.12909				0.00	0.00	0	55,693.00
R2030	On 01/02/2018	Bond Future			9.16682		91.74935	9.15150	91.85310				0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.22271		93.46687	9.20671	93.57349				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			9.35776		92.18114	9.34300	92.28948		10.83	0.00	18,436,228.00	200	33,318.00	
R2032	On 01/02/2018	Bond Future			9.41823		93.87441	9.40303	93.98438		10.71	0.00	0.00	0	0.00	
R2032	On 01/02/2018	Bond Future	9.20	Call	1,943.41000		1.94341	1,997.84000	1.99784	1,943.410	10.57	0.42	0.00	0	7,500.00	
R2032	On 01/02/2018	Bond Future	9.30	Call	2,259.79000		2.25979	2,319.18000	2.31918	2,259.790	10.61	0.46	0.00	0	7,800.00	
R2032	On 01/02/2018	Bond Future	9.40	Call	2,604.24000		2.60424	2,668.46000	2.66846	2,604.240	10.66	0.51	0.00	0	6,800.00	
R2032	On 01/02/2018	Bond Future	9.45	Call	2,786.72000		2.78672	2,853.29000	2.85329	2,786.720	10.69	0.53	0.00	0	750.00	
R2032	On 03/05/2018	Bond Future			9.47630		91.47455	9.46046	91.58751		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			9.60164		95.56721	9.58177	95.72592				0.00	320,341,287.92	3,352	16,757.00
R2035	On 01/02/2018	Bond Future			9.66800		97.32279	9.64751	97.48418				0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.72830		94.64425	9.70704	94.80958				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			9.70903		91.82013		9.68406	92.01854		12.91	0.00	0.00	0	57,977.00
R2037	On 01/02/2018	Bond Future			9.77161		89.25170		9.74590	89.45342		12.81	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.83540		90.92246		9.80876	91.12892		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			6.93227		104.15784		6.94308	104.14627		0.30	0.00	0.00	0	47,386.00
R204	On 01/02/2018	Bond Future			6.78265		102.03311		6.79710	102.02096		0.67	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.46122		103.94325		6.47994	103.93191		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			9.80982		95.12119		9.77974	95.37596		13.60	0.00	0.00	0	15,669.00
R2040	On 01/02/2018	Bond Future			9.87338		92.36315		9.84241	92.62221		13.47	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.93808		94.09211		9.90603	94.35700		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			9.84863		92.06856		9.81855	92.32556		14.27	0.00	0.00	0	20,734.00
R2044	On 01/02/2018	Bond Future			9.91059		89.37959		9.87963	89.64099		14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.97355		91.05271		9.94154	91.31990		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			9.80916		91.41396		9.77905	91.67866		14.12	0.00	0.00	0	75,989.00
R2048	On 01/02/2018	Bond Future			9.87207		93.09326		9.84107	93.36255		13.96	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.92938		90.39889		9.89736	90.67410		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			7.26750		102.21563		7.25623	102.23807		1.22	0.00	0.00	0	40,855.00
R207	On 01/02/2018	Bond Future			7.23965		100.45218		7.22701	100.47469		1.52	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.19586		102.33270		7.18057	102.35665		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			7.42148		98.71124		7.41612	98.72689		2.21	0.00	38,497,383.60	390	32,544.00
R208	On 01/02/2018	Bond Future			7.42205		100.52446		7.41634	100.54006		2.58	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.40740		99.00501		7.40075	99.02189		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			9.56538		72.19402		9.54040	72.36164		13.04	0.00	236,146,639.42	3,271	102,276.00
R209	On 02/11/2017	Bond Future	8.30	Call	21.60000		0.02160		25.53000	0.02553	21.600	12.46	0.02	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	380.61000		0.38061		419.06000	0.41906	380.610	12.61	0.18	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.33	Call	975.52000		0.97552	1,047.99000	1.04799	975.520	12.80	12.80	0.36	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,606.10000		1.60610	1,538.56000	1.53856	1,606.100	12.95	12.95	0.48	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,114.47000		1.11447	1,064.02000	1.06402	1,114.470	13.04	13.04	0.37	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	827.40000		0.82740	788.27000	0.78827	827.400	13.16	13.16	0.30	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	618.15000		0.61815	587.90000	0.58790	618.150	13.26	13.26	0.24	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	115.91000		0.11591	109.76000	0.10976	115.910	13.80	13.80	0.06	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.62251		73.52013		9.59684	73.69056		12.82	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,479.55000		1.47955	1,430.62000	1.43062	1,479.550	13.04	13.04	0.33	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,278.50000		1.27850	1,235.18000	1.23518	1,278.500	13.13	13.13	0.30	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.67738		71.74703		9.65084	71.92143		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			186.12543		186.12543		186.13368	186.13368			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			189.60999		189.60999		189.61734	189.61734			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.79541		190.79541		190.80419	190.80419			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			151.03678		151.03678		151.04364	151.04364			0.00	0.00	0	4,282.00
R212	On 01/02/2018	Bond Future			151.80452		151.80452		151.81062	151.81062			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.71404		154.71404		154.72135	154.72135			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			9.22543		84.43480		9.21059	84.53393		10.59	0.00	34,787,137.60	412	63,381.00
R213	On 01/02/2018	Bond Future			9.28378		85.98589		9.26849	86.08656		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.33590		84.04590		9.31998	84.14931		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			9.70673		71.79217		9.67661	72.00200		13.84	0.00	0.00	0	44,022.00
R214	On 01/02/2018	Bond Future			9.76641		73.11106		9.73545	73.32444		13.57	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future			9.82056		71.18355		9.78861	71.40169		14.15	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	23,446.74000		23,446.74000		23,443.29000	23,443.29000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.74490		9.74490		9.71910	9.71910		12.86	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.76530		10.76530		10.73650	10.73650		15.63	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.76710		3.76710		3.75650	3.75650		11.49	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.68180		3.68180		3.67020	3.67020		13.94	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.48000		3.48000		3.47430	3.47430		15.26	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.45050		1.45050		1.45090	1.45090			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.42480		1.42480		1.42510	1.42510			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.40230		1.40230		1.40340	1.40340			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.26690		1.26690		1.26890	1.26890			0.00	0.00	0	0.00
Total for Derivatives :												1,577,117,567.75	66,037	6 107 254.00
Grand Total:												1,577,117,567.75	66,037	6 107 254.00