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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/08/2017

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 30/08/2017	Any day expiry	13.03250	13.03250		12.98710	12.98710		12.62	0.00	0.00	0	0.00
\$ / R	On 31/08/2017	Any day expiry	13.01970	13.01970		12.98710	12.98710		12.04	0.00	0.00	0	5,842.00
\$ / R	On 01/09/2017	Any day expiry	13.01970	13.01970		12.98710	12.98710		12.49	0.00	0.00	0	0.00
\$ / R	On 01/09/2017	Any day expiry	12.75	Put	2.92740	0.00293	9.02810	0.00903	2.927	16.66	0.04	0	20,000.00
\$ / R	On 01/09/2017	Any day expiry	13.00	Put	38.77580	0.03878	68.80640	0.06881	38.776	12.49	0.43	0	20,000.00
\$ / R	On 01/09/2017	Any day expiry	13.45	Call	1.86390	0.00186	3.52920	0.00353	1.864	22.03	0.02	0	20,000.00
\$ / R	On 05/09/2017	Any day expiry	13.02610	13.02610		12.99470	12.99470		11.53	0.00	0.00	0	75.00
\$ / R	On 07/09/2017	Any day expiry	13.02830	13.02830		12.99840	12.99840		11.94	0.00	0.00	0	0.00
\$ / R	On 07/09/2017	Any day expiry	12.45	Put	3.45290	0.00345	4.37300	0.00437	3.453	16.21	0.03	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.04970	13.04970		13.02230	13.02230		12.42	0.00	467,818,695.30	35,849	770,023.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	1.82360	0.00182	1.99700	0.00200	1.824	16.16	0.01	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	3.47110	0.00347	3.56980	0.00357	3.471	14.67	0.02	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	4.11280	0.00411	4.17210	0.00417	4.113	14.29	0.03	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	4.25650	0.00426	4.30680	0.00431	4.256	14.22	0.03	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	12.62310	0.01262	14.79790	0.01480	12.623	13.05	0.07	0	96,184.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	15.78330	0.01578	18.59910	0.01860	15.783	13.01	0.09	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	16.67110	0.01667	19.66540	0.01967	16.671	13.00	0.09	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	21.77040	0.02177	25.77400	0.02577	21.770	12.94	0.11	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	345.05210	0.34505	325.88750	0.32589	345.052	12.77	0.79	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	45.35210	0.04535	53.58750	0.05359	45.352	12.77	0.21	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	56.67160	0.05667	66.69180	0.06669	56.672	12.71	0.25	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	235.41700	0.23542	222.00340	0.22200	235.417	12.59	0.66	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	107.71240	0.10771	124.20950	0.12421	107.712	12.53	0.40	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	174.12430	0.17412	164.89340	0.16489	174.124	12.48	0.56	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	124.42430	0.12442	142.59340	0.14259	124.424	12.48	0.44	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	201.82750	0.20183	227.08710	0.22709	201.828	12.79	0.59	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	208.33960	0.20834	233.82290	0.23382	208.340	12.83	0.60	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	242.27180	0.24227	268.75380	0.26875	242.272	13.04	0.64	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	91.97180	0.09197	91.05380	0.09105	91.972	13.04	0.36	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	278.34020	0.27834	305.63010	0.30563	278.340	13.24	0.69	0.00	0	25,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.35	Put	356.03450	0.35603	384.43770	0.38444	356.034	13.65	0.76	0.00	0	2,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	46.94650	0.04695	48.29810	0.04830	46.946	13.85	0.21	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	397.24650	0.39725	425.99810	0.42600	397.247	13.85	0.79	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	43.81060	0.04381	45.26950	0.04527	43.811	13.93	0.19	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	439.77730	0.43978	468.76640	0.46877	439.777	14.06	0.82	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	39.47730	0.03948	41.06640	0.04107	39.477	14.06	0.18	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	35.55530	0.03556	37.24130	0.03724	35.555	14.18	0.16	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	33.15160	0.03315	34.88670	0.03489	33.152	14.26	0.15	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	601.26810	0.60127	630.48290	0.63048	601.268	14.79	0.90	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	19.53550	0.01954	21.33580	0.02134	19.535	14.87	0.10	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	714.08930	0.71409	742.91580	0.74292	714.089	15.30	0.93	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	723.62630	0.72363	752.40980	0.75241	723.626	15.35	0.93	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	11.62780	0.01163	12.84870	0.01285	11.628	15.53	0.06	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	11.23920	0.01124	12.42170	0.01242	11.239	15.57	0.06	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	8.29530	0.00830	9.16820	0.00917	8.295	15.97	0.04	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	7.25780	0.00726	8.01470	0.00801	7.258	16.15	0.04	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	5.95050	0.00595	6.55560	0.00656	5.950	16.42	0.03	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	3.12500	0.00313	3.38690	0.00339	3.125	17.31	0.02	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,173.23490	1.17323	1,200.87350	1.20087	1,173.235	17.40	0.98	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,272.45540	1.27246	1,300.02920	1.30003	1,272.455	17.85	0.99	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	2.09090	0.00209	2.27070	0.00227	2.091	17.90	0.01	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,421.76440	1.42176	1,449.30950	1.44931	1,421.764	18.65	0.99	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	1.36370	0.00136	1.49930	0.00150	1.364	18.82	0.01	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	1.21400	0.00121	1.33510	0.00134	1.214	19.10	0.01	0.00	0	1,084.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	0.83530	0.00084	0.91800	0.00092	0.835	20.05	0.00	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	0.80110	0.00080	0.88020	0.00088	0.801	20.16	0.00	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	0.48310	0.00048	0.52810	0.00053	0.483	21.61	0.00	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.14070	0.00014	0.15290	0.00015	0.141	27.51	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.11520	0.00012	0.12450	0.00012	0.115	30.11	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.11080	0.00011	0.11950	0.00012	0.111	30.75	0.00	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.10090	0.00010	0.10820	0.00011	0.101	32.70	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	0.08400	0.00008	0.07840	0.00008	0.084	33.68	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.07680	0.00008	0.07170	0.00007	0.077	33.68	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.00360	0.00000	0.00340	0.00000	0.004	33.68	0.00	0.00	0	3,099.00
\$ / R	On 26/09/2017	Any day expiry			13.06900	13.06900	13.04000	13.04000		12.86	0.00	0.00	0	75.00
\$ / R	On 27/09/2017	Any day expiry			13.07140	13.07140	13.04220	13.04220		12.95	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	495.01040	0.49501	525.19040	0.52519	495.010	14.75	0.78	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	0.74450	0.00074	0.85790	0.00086	0.745	33.62	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.07390	13.07390	13.04440	13.04440		13.01	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.07630	13.07630	13.04660	13.04660		13.10	0.00	0.00	0	3,013.00
\$ / R	On 13/10/2017	Any day expiry			13.10560	13.10560	13.07470	13.07470		13.60	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			13.12570	13.12570	13.09480	13.09480		13.78	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	68.76710	0.06877	70.44730	0.07045	68.767	16.44	0.16	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry			13.13370	13.13370	13.10290	13.10290		13.91	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	187.25530	0.18726	208.53790	0.20854	187.255	13.58	0.37	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	533.84420	0.53384	565.00690	0.56501	533.844	15.00	0.67	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	67.24650	0.06725	69.03440	0.06903	67.246	16.77	0.15	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	1.24900	0.00125	1.36960	0.00137	1.249	25.62	0.00	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.15990	13.15990	13.12910	13.12910		14.16	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.16790	13.16790	13.13710	13.13710		14.19	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.19820	13.19820	13.16740	13.16740		14.52	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	573.39580	0.57340	602.71860	0.60272	573.396	15.31	0.60	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.49230	0.00149	1.18820	0.00119	1.492	21.68	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.20230	13.20230	13.17140	13.17140		14.59	0.00	0.00	0	2,708.00
\$ / R	On 15/12/2017	Any day expiry			13.23210	13.23210	13.20110	13.20110		15.09	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.23800	13.23800	13.20700	13.20700		15.09	0.00	152,197,286.00	11,497	126,566.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	26.44200	0.02644	28.39250	0.02839	26.442	14.18	0.06	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	40.88540	0.04089	46.68900	0.04669	40.885	13.55	0.09	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	69.29980	0.06930	77.44340	0.07744	69.300	13.72	0.13	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	105.79010	0.10579	116.30330	0.11630	105.790	13.88	0.19	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	129.71710	0.12972	141.53540	0.14154	129.717	13.97	0.22	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	173.20750	0.17321	188.19940	0.18820	173.208	14.13	0.27	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	313.58520	0.31359	334.30730	0.33431	313.585	14.69	0.40	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	362.71110	0.36271	384.93890	0.38494	362.711	14.85	0.43	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	373.00640	0.37301	395.52170	0.39552	373.006	14.88	0.44	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	404.80220	0.40480	428.16930	0.42817	404.802	14.98	0.46	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	421.21300	0.42121	445.19980	0.44520	421.213	15.03	0.47	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	431.60890	0.43161	425.97480	0.42597	431.609	15.09	0.51	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	504.35690	0.50436	530.86810	0.53087	504.357	15.33	0.52	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	536.03640	0.53604	563.07510	0.56308	536.036	15.45	0.54	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	339.86870	0.33987	336.87430	0.33687	339.869	15.68	0.43	0.00	0	10,516.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	255.04310	0.25504	254.29570	0.25430	255.043	16.39	0.34	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	972.77950	0.97278	1,003.92100	1.00392	972.779	16.86	0.71	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	144.79430	0.14479	146.11260	0.14611	144.794	17.77	0.21	0.00	0	2,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,394.10600	1.39411	1,426.59180	1.42659	1,394.106	18.00	0.81	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	117.16950	0.11717	117.99170	0.11799	117.170	18.28	0.17	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	81.98720	0.08199	83.32850	0.08333	81.987	18.95	0.13	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	73.86550	0.07387	75.29040	0.07529	73.866	19.15	0.11	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	73.17170	0.07317	74.60330	0.07460	73.172	19.17	0.11	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	51.45750	0.05146	53.00630	0.05301	51.458	19.85	0.08	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	31.77900	0.03178	31.84390	0.03184	31.779	20.59	0.05	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	6.96060	0.00696	5.52450	0.00552	6.961	20.74	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	5.95770	0.00596	4.65240	0.00465	5.958	20.75	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	1.70990	0.00171	1.25900	0.00126	1.710	20.75	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.24600	13.24600	13.21500	13.21500		15.21	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	608.44560	0.60845	635.99300	0.63599	608.446	15.79	0.57	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.99230	0.00199	2.85100	0.00285	1.992	20.54	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.25590	13.25590	13.22480	13.22480		15.22	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.26780	13.26780	13.23670	13.23670		15.27	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.28170	13.28170	13.25060	13.25060		15.47	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	446.27470	0.44627	468.58230	0.46858	446.275	15.31	0.46	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	143.89180	0.14389	144.08740	0.14409	143.892	18.55	0.19	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	129.99870	0.13000	130.40750	0.13041	129.999	18.75	0.17	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.32540	13.32540	13.29410	13.29410		15.79	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	501.06440	0.50106	522.88290	0.52288	501.064	15.63	0.46	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	512.19050	0.51219	534.22540	0.53423	512.191	15.66	0.46	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	529.10290	0.52910	551.45800	0.55146	529.103	15.71	0.47	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	588.07010	0.58807	612.04110	0.61204	588.070	15.89	0.50	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.32740	13.32740	13.29610	13.29610		15.80	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	448.59970	0.44860	469.26310	0.46926	448.600	15.48	0.43	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	107.73750	0.10774	108.04840	0.10805	107.738	19.77	0.13	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.35120	13.35120	13.31980	13.31980		15.88	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.35520	13.35520	13.32380	13.32380		15.91	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.41820	13.41820	13.38670	13.38670		16.11	0.00	916,489,896.40	68,302	113,710.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	107.67100	0.10767	114.88710	0.11489	107.671	14.59	0.14	840,037,032.00	450,000	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	196.95750	0.19696	208.19800	0.20820	196.958	14.83	0.22	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	226.02930	0.22603	238.23100	0.23823	226.029	14.91	0.24	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	419.33100	0.41933	436.95500	0.43696	419.331	15.50	0.37	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	545.99000	0.54599	566.48070	0.56648	545.990	15.88	0.43	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	618.55430	0.61855	640.44230	0.64044	618.554	16.08	0.47	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	630.10610	0.63011	652.20520	0.65221	630.106	16.11	0.47	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	608.35130	0.60835	599.84810	0.59985	608.351	16.28	0.50	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	960.61160	0.96061	986.78920	0.98679	960.612	16.99	0.59	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	442.89690	0.44290	438.16860	0.43817	442.897	17.15	0.39	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,158.03860	1.15804	1,185.65230	1.18565	1,158.039	17.48	0.64	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	254.96190	0.25496	253.12580	0.25313	254.962	18.77	0.25	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	224.93270	0.22493	223.48470	0.22348	224.933	19.05	0.22	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	204.95910	0.20496	203.75320	0.20375	204.959	19.25	0.20	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	181.32450	0.18132	180.39210	0.18039	181.325	19.53	0.18	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	176.97370	0.17697	176.08940	0.17609	176.974	19.59	0.18	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	152.32130	0.15232	151.69260	0.15169	152.321	19.94	0.16	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	131.52950	0.13153	131.09210	0.13109	131.530	20.28	0.14	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	120.72810	0.12073	120.39180	0.12039	120.728	20.54	0.13	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.49060	13.49060	13.45900	13.45900		16.33	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,817.98790	1.81799	1,847.07160	1.84707	1,817.988	18.79	0.73	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	198.98870	0.19899	197.92330	0.19792	198.989	19.87	0.18	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.52180	13.52180	13.49030	13.49030		16.35	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.52970	13.52970	13.49810	13.49810		16.39	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.59540	13.59540	13.56380	13.56380		16.49	0.00	6,634,555.20	488	103,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	22.06260	0.02206	23.34220	0.02334	22.063	13.33	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	461.39320	0.46139	480.65980	0.48066	461.393	15.55	0.34	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	479.88650	0.47989	499.48330	0.49948	479.887	15.61	0.35	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	503.54530	0.50355	523.55210	0.52355	503.545	15.68	0.36	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	825.93160	0.82593	850.11850	0.85012	825.932	16.55	0.48	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	862.88370	0.86288	887.42390	0.88742	862.884	16.64	0.49	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	385.39260	0.38539	383.19210	0.38319	385.393	18.75	0.29	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	379.89020	0.37989	377.74730	0.37775	379.890	18.79	0.29	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	217.07890	0.21708	217.16510	0.21717	217.079	20.39	0.18	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.62220	13.62220	13.59050	13.59050		16.50	0.00	0.00	0	605.00
\$ / R	On 20/07/2018	Any day expiry			13.65660	13.65660	13.62490	13.62490		16.59	0.00	0.00	0	2,800.00
\$ / R	On 13/08/2018	Any day expiry			13.70250	13.70250	13.67070	13.67070		16.64	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.77140	13.77140	13.74060	13.74060		16.78	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	19.91730	0.01992	19.51310	0.01951	19.917	11.98	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	377.63970	0.37764	392.30830	0.39231	377.640	15.47	0.26	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	467.40680	0.46741	484.58620	0.48459	467.407	15.65	0.30	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	399.08270	0.39908	397.54940	0.39755	399.083	19.63	0.26	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	375.10290	0.37510	373.61680	0.37362	375.103	19.83	0.25	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.88910	13.88910	13.85930	13.85930		17.17	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.95310	13.95310	13.92390	13.92390		17.31	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.07900	14.07900	14.05100	14.05100		17.52	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.14710	14.14710	14.11970	14.11970		17.66	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.32880	14.32880	14.30310	14.30310		17.92	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.18490	15.18490	15.16850	15.16850		18.94	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.29680	15.29680	15.28140	15.28140		19.06	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.41370	15.41370	15.39930	15.39930		19.17	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.04970	13.04970	13.02230	13.02230		12.42	0.00	548,087.40	42	549.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.23800	13.23800	13.20700	13.20700		15.09	0.00	145,618.00	11	182.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.41820	13.41820	13.38670	13.38670		16.11	0.00	0.00	0	6.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.59540	13.59540	13.56380	13.56380		16.49	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.32880	14.32880	14.30310	14.30310		17.92	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			16.87010		16.87010		16.86330	16.86330		13.35	0.00	42,175,250.00	2,500	192,045.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	303.83690		0.30384		305.53430	0.30553	303.837	13.60	0.63	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	4.94560		0.00495		5.56490	0.00556	4.946	19.21	0.02	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			17.01600		17.01600		17.00410	17.00410		14.76	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.16910		17.16910		17.15440	17.15440		15.56	0.00	0.00	0	8,406.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.45670		17.45670		17.44150	17.44150		16.48	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.74090		17.74090		17.72800	17.72800		16.69	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.02380		18.02380		18.01220	18.01220		16.84	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.92210		18.92210		18.91900	18.91900		17.15	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11847		0.11847		0.11979	0.11979		22.33	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12077		0.12077		0.12205	0.12205		18.68	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12305		0.12305		0.12438	0.12438		16.57	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12531		0.12531		0.12667	0.12667		15.44	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13417		0.13417		0.13568	0.13568		21.28	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.55740		15.55740		15.66480	15.66480		12.15	0.00	24,689,593.80	1,587	112,393.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	37.22580		0.03723		25.95310	0.02595	37.226	12.98	0.15	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.59160		15.59160		15.69670	15.69670		12.74	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.69320		15.69320		15.79640	15.79640		13.61	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.79680		15.79680		15.90100	15.90100		13.99	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.86470		15.86470		15.96590	15.96590		14.22	0.00	4,093,092.60	258	34,971.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	19.05380		0.01905		20.53110	0.02053	19.054	13.27	0.04	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	314.82110		0.31482		353.04630	0.35305	314.821	15.21	0.36	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.89560		15.89560		15.99510	15.99510		14.38	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.01110		16.01110		16.11600	16.11600		14.77	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	499.23390		0.49923		456.70520	0.45671	499.234	14.54	0.43	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.16600		16.16600		16.26810	16.26810		15.15	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	240.14270		0.24014		221.43140	0.22143	240.143	14.12	0.23	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	254.47680		0.25448		234.68590	0.23469	254.477	14.14	0.24	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	599.41370		0.59941		644.08070	0.64408	599.414	15.62	0.45	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.46600		16.46600		16.57310	16.57310		15.67	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.78450		17.78450		17.90950	17.90950		16.95	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.13502		94.13502		94.07334	94.07334			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.13616		91.13616		91.07263	91.07263			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.89143		89.89143		89.82613	89.82613			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.07815		92.07815		92.01238	92.01238			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.88600		95.88600		95.82020	95.82020			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.44766		94.44766		94.38005	94.38005			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.54159		96.54159		96.47357	96.47357			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.28940		100.28940		100.22160	100.22160			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61250		99.61250		99.61250	99.61250			0.00	0.00	0	0.00

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 21/12/2017	Interest Rate Swap	99.74266	99.74266	99.74426	99.74426					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.61662	99.61662	99.61928	99.61928					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.66870	99.66870	99.67434	99.67434					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.74181	99.74181	99.74527	99.74527					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.77389	99.77389	99.77505	99.77505					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.89358	98.89358	98.89663	98.89663					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.36267	98.36267	98.36718	98.36718					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.20672	98.20672	98.21033	98.21033					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.48000	98.48000	98.48000	98.48000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.77180	98.77180	98.77199	98.77199					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.06963	99.06963	99.06755	99.06755					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.39284	99.39284	99.38840	99.38840					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.29682	95.29682	95.27128	95.27128					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.48117	94.48117	94.45633	94.45633					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.64620	93.64620	93.62121	93.62121					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.80125	93.80125	93.77431	93.77431					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.98602	95.98602	95.95425	95.95425					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.10525	96.10525	96.06754	96.06754					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.30425	97.30425	97.26087	97.26087					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.51040	99.51040	99.46448	99.46448					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	558.68000	558.68000	558.79900	558.79900					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	568.95500	568.95500	569.07300	569.07300					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	579.57700	579.57700	579.70300	579.70300					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	641.82300	641.82300	642.37900	642.37900					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	653.62700	653.62700	654.18800	654.18800					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	665.83000	665.83000	666.40900	666.40900					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	575.36100	575.36100	576.58600	576.58600					0.00	0.00	0	616.00
ALBI	On 01/02/2018	Index Future	585.94200	585.94200	587.18600	587.18600					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	596.88200	596.88200	598.15500	598.15500					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.32130	10.32130	10.38700	10.38700				12.19	0.00	2,982,855.70	289	25,771.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.45770	10.45770	10.52180	10.52180				14.15	0.00	0.00	0	6,910.00
AU\$ / R	On 27/12/2017	Any day expiry	10.47070	10.47070	10.53480	10.53480				14.27	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.58780	10.58780	10.65310	10.65310				14.76	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.71430	10.71430	10.78050	10.78050				14.13	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.22640	11.22640	11.30420	11.30420				14.28	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.34760	10.34760	10.41600	10.41600				11.39	0.00	0.00	0	1,220.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.50610	10.50610	10.57300	10.57300				13.30	0.00	0.00	0	1,000.00

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
CAD / R	On 19/03/2018	Foreign Exchange Future		10.65580	10.65580		10.72340	10.72340		14.16	0.00	0.00	0	0.00
CAD / R	On 18/06/2018	Foreign Exchange Future		10.65580	10.65580		10.72340	10.72340		14.31	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.61530	13.61530		13.76750	13.76750		14.22	0.00	0.00	0	4,008.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.90090	13.90090		14.04720	14.04720		16.17	0.00	0.00	0	1,250.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.18010	14.18010		14.32960	14.32960		16.59	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		14.45870	14.45870		14.61250	14.61250		16.45	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.46740	15.46740		15.64020	15.64020		17.35	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.97780	1.97780		1.97230	1.97230		12.42	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.99570	1.99570		1.99000	1.99000		14.90	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.01180	2.01180		2.00600	2.00600		15.70	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.02700	2.02700		2.02070	2.02070		15.70	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.00830	2.00830		2.00020	2.00020		16.57	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		2.09590	2.09590		2.11080	2.11080		13.68	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.13810	2.13810		2.15250	2.15250		15.49	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.17940	2.17940		2.19350	2.19350		15.89	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.22030	2.22030		2.23550	2.23550		16.05	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.40240	2.40240		2.42040	2.42040		17.52	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.86843	75.87349		10.84109	76.03878			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future		10.97730	77.26881		10.94909	77.43652			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future		11.08333	74.91975		11.05402	75.09121			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		11.11317	78.44995		11.07045	78.74058			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future		11.21842	79.89240		11.17430	80.18769			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 03/05/2018	Bond Future	11.32608		77.12259		11.28026	77.42408			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	574.14300		574.14300		575.33900	575.33900			0.00	5,741,430.00	1	673.00
GOVI	On 01/02/2018	GOVI	584.70200		584.70200		585.91600	585.91600			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	595.61800		595.61800		596.86100	596.86100			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.66800		1.66800		1.66510	1.66510		12.40	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.69630		1.69630		1.69290	1.69290		15.03	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.72250		1.72250		1.71880	1.71880		15.72	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.74720		1.74720		1.74360	1.74360		16.32	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.84610		1.84610		1.84260	1.84260		17.53	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	129.47943		129.47943		129.50631	129.50631			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	130.55414		130.55414		130.58037	130.58037			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.04823		133.04823		133.07714	133.07714			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future	99.95147		99.95147		100.17839	100.17839			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	101.82474		101.82474		102.05507	102.05507			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.74203		102.74203		102.97843	102.97843			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	104.33488		104.33488		104.35583	104.35583			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.29018		106.29018		106.31073	106.31073			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.22238		107.22238		107.24507	107.24507			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	128.78654		128.78654		129.43912	129.43912			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future	129.67920		129.67920		130.34292	130.34292			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	132.15669		132.15669		132.83517	132.83517			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	123.32780		123.32780		123.85405	123.85405			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	125.63917		125.63917		126.17404	126.17404			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	126.42410		126.42410		126.97133	126.97133			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	132.42438		132.42438		132.74774	132.74774			0.00	0.00	0	22,382.00
I2050	On 01/02/2018	Bond Future	133.21506		133.21506		133.54324	133.54324			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	135.76006		135.76006		136.09671	136.09671			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	250.14200		250.14200		250.84500	250.84500			0.00	0.00	0	1,163.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 01/02/2018		Index Future	254.83000	254.83000		255.54500	255.54500			0.00	0.00	0	0.00
IGOV	On 03/05/2018		Index Future	259.69800	259.69800		260.43100	260.43100			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017		Jibar Tradeable Future	6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017		Jibar Tradeable Future	6.88000	93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	6.76000	93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018		Jibar Tradeable Future	6.75000	93.25000		6.75000	93.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018		Jibar Tradeable Future	6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	6.66000	93.34000		6.66000	93.34000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018		Jibar Tradeable Future	6.56000	93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018		Jibar Tradeable Future	6.55000	93.45000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018		Jibar Tradeable Future	6.58000	93.42000		6.58000	93.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019		Jibar Tradeable Future	6.64000	93.36000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019		Jibar Tradeable Future	6.71000	93.29000		6.71000	93.29000			0.00	0.00	0	0.00
KES / R	On 18/09/2017		Foreign Exchange Future	0.12610	0.12610		0.12580	0.12580			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017		Foreign Exchange Future	0.12500	0.12500		0.12550	0.12550			0.00	0.00	0	0.00
KES / R	On 19/03/2018		Foreign Exchange Future	0.12560	0.12560		0.12480	0.12480			0.00	0.00	0	0.00
KES / R	On 18/06/2018		Foreign Exchange Future	0.12530	0.12530		0.12420	0.12420			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019		Foreign Exchange Future	0.11730	0.11730		0.11890	0.11890			0.00	0.00	0	0.00
NOK/R	On 18/09/2017		Foreign Exchange Future	1.67710	1.67710		1.68710	1.68710		11.42	0.00	0.00	0	0.00
NOK/R	On 18/12/2017		Foreign Exchange Future	1.70500	1.70500		1.71450	1.71450		13.44	0.00	0.00	0	0.00
NOK/R	On 19/03/2018		Foreign Exchange Future	1.73160	1.73160		1.74130	1.74130		14.54	0.00	0.00	0	0.00
NOK/R	On 18/06/2018		Foreign Exchange Future	1.75790	1.75790		1.76770	1.76770		14.49	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.86930	1.86930		1.88010	1.88010		15.18	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017		Foreign Exchange Future	9.40270	9.40270		9.47780	9.47780		13.04	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017		Foreign Exchange Future	9.52240	9.52240		9.59620	9.59620		14.77	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018		Foreign Exchange Future	9.63720	9.63720		9.71210	9.71210		15.27	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018		Foreign Exchange Future	9.74920	9.74920		9.82450	9.82450		14.58	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	10.20560	10.20560		10.28990	10.28990		15.23	0.00	0.00	0	0.00
PULA / R	On 18/09/2017		Foreign Exchange Future	1.28660	1.28660		1.29090	1.29090			0.00	0.00	0	0.00
PULA / R	On 18/12/2017		Foreign Exchange Future	1.30020	1.30020		1.30440	1.30440			0.00	0.00	0	0.00
PULA / R	On 19/03/2018		Foreign Exchange Future	1.31290	1.31290		1.31710	1.31710			0.00	0.00	0	0.00
PULA / R	On 18/06/2018		Foreign Exchange Future	1.32570	1.32570		1.33000	1.33000			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.33820	1.33820		1.34290	1.34290			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017		Foreign Exchange Future	1.29280	1.29280		1.29500	1.29500			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017		Foreign Exchange Future	1.29700	1.29700		1.29890	1.29890			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018		Foreign Exchange Future	1.30100	1.30100		1.30290	1.30290			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018		Foreign Exchange Future	1.30490	1.30490		1.30700	1.30700			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.19220		1.19220		1.20290	1.20290			0.00	0.00	0	5,256.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.19840		1.19840		1.20890	1.20890			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20480		1.20480		1.21520	1.21520			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21110		1.21110		1.22190	1.22190			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.61888		115.68336		8.60499	115.77655		7.31	0.00	640,423,080.96	5,536	161,203.00
R186	On 02/11/2017	Bond Future	8.75	Put	1,012.96000		1.01296		987.07000	0.98707	1,012.960	7.31	0.40	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	505.43000		0.50543		492.35000	0.49235	505.430	7.45	0.24	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.66840		112.51076		8.65405	112.60477		7.37	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	320.26000		0.32026		335.87000	0.33587	320.260	7.09	0.13	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,656.29000		1.65629		1,703.75000	1.70375	1,656.290	7.37	0.43	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,938.15000		1.93815		1,903.02000	1.90302	1,938.150	7.52	0.45	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,312.67000		1.31267		1,287.50000	1.28750	1,312.670	7.67	0.34	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	858.55000		0.85855		841.41000	0.84141	858.550	7.81	0.25	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.71715		114.61110		8.70202	114.70781		7.24	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			301.03587		301.03587		301.42281	301.42281			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.62908		299.62908		300.02078	300.02078			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.35326		305.35326		305.75729	305.75729			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			240.68079		240.68079		241.94317	241.94317			0.00	0.00	0	28,758.00
R202	On 01/02/2018	Bond Future			241.44787		241.44787		242.73175	242.73175			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			246.06042		246.06042		247.37277	247.37277			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			7.89161		100.83331		7.88219	100.87344		4.08	0.00	75,826,649.12	752	53,960.00
R2023	On 01/02/2018	Bond Future			7.92260		102.68765		7.91279	102.72775		4.44	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.94327		100.67481		7.93264	100.71649		4.38	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.17846		93.57451		9.14950	93.77263			0.00	46,038,658.92	492	58,401.00
R2030	On 01/02/2018	Bond Future			9.23486		91.29053		9.20499	91.49157			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.29388		92.99467		9.26284	93.20021			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2017	Bond Future			9.42803		91.66787		9.40445	91.83964		10.77	0.00	0.00	0	35,444.00
R2032	On 01/02/2018	Bond Future			9.49058		93.35356		9.46633	93.52766		10.67	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,688.88000		1.68888		1,765.10000	1.76510	1,688.880	10.65	0.39	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,985.07000		1.98507		2,069.20000	2.06920	1,985.070	10.71	0.43	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,313.79000		2.31379		2,405.77000	2.40577	2,313.790	10.79	0.47	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,488.71000		2.48871		2,584.54000	2.58454	2,488.710	10.83	0.50	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.55175		90.93920		9.52657	91.11736		11.05	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future			9.66653		95.05171		9.63801	95.27775			0.00	117,008,655.01	1,231	20,633.00
R2035	On 01/02/2018	Bond Future			9.73478		96.79969		9.70541	97.02921			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.79786		94.10640		9.76744	94.34104			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future			9.77395		91.30746		9.75045	91.49251		12.89	0.00	639,152.22	7	54,031.00
R2037	On 01/02/2018	Bond Future			9.83834		88.73144		9.81418	88.91926		12.79	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.90484		90.38777		9.87982	90.57985		12.66	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future			6.89084		104.20222		6.89318	104.19971		0.29	0.00	81,486,136.04	782	46,398.00
R204	On 01/02/2018	Bond Future			6.72644		102.08037		6.73043	102.07702		0.66	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.39057		103.98607		6.39479	103.98352		0.49	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.87973		94.53346		9.84093	94.85890		13.58	0.00	661,734.22	7	15,712.00
R2040	On 01/02/2018	Bond Future			9.94526		91.76642		9.90533	92.09713		13.45	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			10.01279		93.47944		9.97152	93.81706		13.32	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.90335		91.60424		9.85429	92.02034		14.27	0.00	18,320,848.00	200	24,276.00
R2044	On 01/02/2018	Bond Future			9.96678		88.90848		9.91629	89.33160		14.11	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			10.03202		90.56815		9.97989	90.99995		13.98	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future			9.86405		90.93493		9.81501	91.36269		14.12	0.00	21,551,578.41	237	79,165.00
R2048	On 01/02/2018	Bond Future			9.92844		92.60726		9.87797	93.04218		13.96	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.98798		89.89911		9.93592	90.34287		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			7.25925		102.23206		7.29663	102.15766		1.20	0.00	176,759,231.74	1,729	41,067.00
R207	On 01/02/2018	Bond Future			7.22911		100.47095		7.27213	100.39437		1.51	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 03/05/2018	Bond Future			7.18701		102.34656		7.23629	102.26941		1.38	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.45865		98.60281		7.46404	98.58710		2.18	0.00	81,248,715.44	824	32,637.00
R208	On 01/02/2018	Bond Future			7.46179		100.41603		7.46795	100.39924		2.56	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.45297		98.88940		7.45939	98.87313		2.45	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.63066		71.75874		9.60194	71.94975		12.99	0.00	432,489,925.98	6,027	115,523.00
R209	On 02/11/2017	Bond Future	8.30	Call	9.46000		0.00946		11.78000	0.01178	9.460	12.41	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	253.36000		0.25336		287.18000	0.28718	253.360	12.56	0.14	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	738.72000		0.73872		810.26000	0.81026	738.720	12.75	0.31	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,722.96000		1.72296		1,636.83000	1.63683	1,722.960	12.89	0.52	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,187.28000		1.18728		1,122.62000	1.12262	1,187.280	12.99	0.41	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	873.29000		0.87329		823.14000	0.82314	873.290	13.11	0.33	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	645.20000		0.64520		606.56000	0.60656	645.200	13.21	0.26	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	109.83000		0.10983		102.43000	0.10243	109.830	13.74	0.06	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.68948		73.07833		9.66001	73.27224		12.77	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,607.14000		1.60714		1,546.38000	1.54638	1,607.140	13.23	0.36	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,391.01000		1.39101		1,336.99000	1.33699	1,391.010	13.32	0.32	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.74690		71.29321		9.71646	71.49139		13.28	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			185.51503		185.51503		186.41277	186.41277			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.99192		188.99192		189.90485	189.90485			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.15384		190.15384		191.08726	191.08726			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			150.95697		150.95697		151.17682	151.17682			0.00	0.00	0	4,247.00
R212	On 01/02/2018	Bond Future			151.72617		151.72617		151.94882	151.94882			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.62473		154.62473		154.85417	154.85417			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 02/11/2017	Bond Future		9.29120	83.99737		9.26241	84.18846		10.54	0.00	0.00	0	63,381.00
R213	On 01/02/2018	Bond Future		9.35149	85.54210		9.32184	85.73603		10.45	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future		9.40649	83.58952		9.37576	83.78777		10.82	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future		9.78229	71.27023		9.73832	71.57319		13.80	0.00	143,609,513.45	2,015	44,733.00
R214	On 01/02/2018	Bond Future		9.84399	72.58094		9.79881	72.88887		13.53	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future		9.90090	70.63986		9.85433	70.95418		14.11	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future		23,255.31000	23,255.31000		23,333.86000	23,333.86000			0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future		23,633.95000	23,633.95000		23,704.80000	23,704.80000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future		23,999.82000	23,999.82000		24,071.27000	24,071.27000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future		9.61930	9.61930		9.63880	9.63880		11.43	0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future		9.76860	9.76860		9.78630	9.78630		13.53	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		9.91230	9.91230		9.93070	9.93070		14.41	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		10.05300	10.05300		10.07340	10.07340		14.43	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.62660	10.62660		10.66300	10.66300		15.34	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future		3.76910	3.76910		3.76580	3.76580		10.47	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future		3.72860	3.72860		3.72760	3.72760		12.32	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.68750	3.68750		3.68630	3.68630		13.44	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.64970	3.64970		3.64840	3.64840		14.49	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		3.52700	3.52700		3.51910	3.51910		15.06	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.42000	1.42000		1.42830	1.42830			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future		1.39340	1.39340		1.40190	1.40190			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.37130	1.37130		1.37980	1.37980			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.35260	1.35260		1.36120	1.36120			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.23570	1.23570		1.24620	1.24620			0.00	0.00	0	0.00

Total for Derivatives : **4,299,617,271.91** **590,663** **6,069,775.00**

Grand Total: **4,299,617,271.91** **590,663** **6,069,775.00**