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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/08/2017

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	13.07710	13.07710		13.19800	13.19800		9.78	0.00	784,626,000.00	60,000	0.00
\$ / R	On 29/08/2017	Any day expiry	13.07710	13.07710		13.19380	13.19380		10.80	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	426.55450	0.42655	316.47600	0.31648	426.554	17.16	0.96	0.00	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	0.19100	0.00019	0.22980	0.00023	0.191	74.76	0.00	0.00	60.00
\$ / R	On 30/08/2017	Any day expiry	13.07710	13.07710		13.19600	13.19600		11.30	0.00	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry	13.07900	13.07900		13.19810	13.19810		11.59	0.00	32,704,500.00	2,500	6,325.00
\$ / R	On 01/09/2017	Any day expiry	13.08090	13.08090		13.20030	13.20030		11.82	0.00	0.00	0	0.00
\$ / R	On 01/09/2017	Any day expiry	12.75	Put	12.51730	0.01252	7.60880	0.00761	12.517	14.53	0.10	0.00	20,000.00
\$ / R	On 01/09/2017	Any day expiry	13.00	Put	55.96210	0.05596	32.98080	0.03298	55.962	12.59	0.36	0.00	20,000.00
\$ / R	On 01/09/2017	Any day expiry	13.45	Call	9.86330	0.00986	26.00030	0.02600	9.863	14.42	0.08	0.00	20,000.00
\$ / R	On 05/09/2017	Any day expiry	13.08830	13.08830		13.20900	13.20900		11.52	0.00	0.00	0	75.00
\$ / R	On 07/09/2017	Any day expiry	13.09240	13.09240		13.21330	13.21330		11.77	0.00	0.00	0	0.00
\$ / R	On 07/09/2017	Any day expiry	12.45	Put	4.72950	0.00473	2.94860	0.00295	4.729	14.61	0.03	0.00	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.11700	13.11700		13.23720	13.23720		12.55	0.00	479,505,052.00	36,556	745,372.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	2.55410	0.00255	2.29400	0.00229	2.554	15.84	0.01	0.00	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	4.11290	0.00411	3.41190	0.00341	4.113	14.26	0.02	0.00	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	12.25	Put	4.67490		0.00467		3.79750	0.00380	4.675	13.86	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	4.79840		0.00480		3.88140	0.00388	4.798	13.78	0.03	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	11.08390		0.01108		6.87570	0.00688	11.084	12.29	0.06	0.00	0	96,184.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	14.04500		0.01405		7.63940	0.00764	14.045	12.31	0.07	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	14.87890		0.01488		7.84710	0.00785	14.879	12.32	0.08	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	19.67980		0.01968		9.02360	0.00902	19.680	12.34	0.10	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	408.88400		0.40888	510.40350	0.51040	408.884	12.40	12.40	0.82	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	41.88400		0.04188	23.20350	0.02320	41.884	12.40	12.40	0.18	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	52.48530		0.05249	30.56110	0.03056	52.485	12.42	12.42	0.22	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	296.48540		0.29649	387.52950	0.38753	296.485	12.47	12.47	0.70	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	99.76280		0.09976	65.86070	0.06586	99.763	12.49	12.49	0.35	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	232.09270		0.23209	315.08690	0.31509	232.093	12.51	12.51	0.62	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	115.09270		0.11509	77.88690	0.07789	115.093	12.51	12.51	0.38	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	182.52620		0.18253	131.19600	0.13120	182.526	12.72	12.72	0.51	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	188.39530		0.18840	135.68940	0.13569	188.395	12.76	12.76	0.52	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	136.08340		0.13608	196.72750	0.19673	136.083	12.96	12.96	0.43	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	219.08340		0.21908	159.52750	0.15953	219.083	12.96	12.96	0.57	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	251.89210		0.25189	185.63290	0.18563	251.892	13.16	13.16	0.61	0.00	0	25,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.35	Put	323.22170		0.32322	247.12640	0.24713	323.222	13.57	13.57	0.69	0.00	0	2,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	78.41030		0.07841	118.05390	0.11805	78.410	13.77	13.77	0.28	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	361.41030		0.36141	280.85390	0.28085	361.410	13.77	13.77	0.72	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	74.10500		0.07410	112.05580	0.11206	74.105	13.85	13.85	0.27	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	401.06390		0.40106	316.37540	0.31638	401.064	13.98	13.98	0.75	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	68.06390		0.06806	103.57540	0.10358	68.064	13.98	13.98	0.25	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	62.49520		0.06250	95.68620	0.09569	62.495	14.10	14.10	0.23	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	59.02750		0.05903	90.73920	0.09074	59.028	14.18	14.18	0.22	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	553.65080		0.55365	456.79410	0.45679	553.651	14.71	14.71	0.84	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	38.37760		0.03838	60.61770	0.06062	38.378	14.79	14.79	0.15	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	661.78350		0.66178	558.97550	0.55898	661.784	15.20	15.20	0.88	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	670.88940		0.67089	567.73290	0.56773	670.889	15.22	15.22	0.89	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	24.57220		0.02457	40.28600	0.04029	24.572	15.34	15.34	0.10	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	23.80400		0.02380	39.20130	0.03920	23.804	15.37	15.37	0.10	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	17.85250		0.01785	30.66740	0.03067	17.853	15.62	15.62	0.08	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	15.69650		0.01570	27.17950	0.02718	15.697	15.74	15.74	0.07	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	12.93070		0.01293	22.64050	0.02264	12.931	15.91	15.91	0.06	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	6.75120		0.00675	12.20260	0.01220	6.751	16.48	16.48	0.03	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,109.32560		1.10933	994.26500	0.99427	1,109.326	16.53	16.53	0.97	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,207.56940		1.20757	1,091.18610	1.09119	1,207.569	16.82	16.82	0.98	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	4.42330		0.00442	8.12740	0.00813	4.423	16.85	16.85	0.02	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,355.96230		1.35596	1,238.03880	1.23804	1,355.962	17.37	17.37	0.99	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	2.75290		0.00275	4.76820	0.00477	2.753	17.51	17.51	0.01	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	2.44060		0.00244	4.07640	0.00408	2.441	17.74	17.74	0.01	0.00	0	1,084.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	1.64870		0.00165	2.62630	0.00263	1.649	18.52	18.52	0.01	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	1.57700		0.00158	2.50820	0.00251	1.577	18.61	18.61	0.01	0.00	0	4,375.00

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	15.00	Call	0.91390	0.00091	1.42140	0.00142	0.914	19.81	0.00	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.29020	0.00029	0.30760	0.00031	0.290	25.32	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.31840	0.00032	0.35400	0.00035	0.318	28.38	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.32700	0.00033	0.36750	0.00037	0.327	29.15	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.35670	0.00036	0.41240	0.00041	0.357	31.44	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	0.37960	0.00038	0.44620	0.00045	0.380	32.97	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.38320	0.00038	0.45160	0.00045	0.383	33.20	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.03390	0.00003	0.08200	0.00008	0.034	33.35	0.00	0.00	0	3,099.00
\$ / R	On 26/09/2017	Any day expiry			13.13490	13.13490	13.25450	13.25450		13.05	0.00	0.00	0	75.00
\$ / R	On 27/09/2017	Any day expiry			13.13710	13.13710	13.25670	13.25670		13.12	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	456.29260	0.45629	373.49950	0.37350	456.293	14.45	0.73	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	1.04040	0.00104	1.03940	0.00104	1.040	31.41	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.13930	13.13930	13.25880	13.25880		13.20	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.14160	13.14160	13.26090	13.26090		13.28	0.00	5,453,432.00	415	2,530.00
\$ / R	On 13/10/2017	Any day expiry			13.17000	13.17000	13.28970	13.28970		13.65	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			13.19030	13.19030	13.31030	13.31030		13.86	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	87.09810	0.08710	112.85620	0.11286	87.098	16.24	0.19	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry			13.19840	13.19840	13.31850	13.31850		14.02	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	176.20500	0.17620	141.62370	0.14162	176.205	13.62	0.34	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	502.24360	0.50224	430.07010	0.43007	502.244	14.91	0.63	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	84.81120	0.08481	108.84500	0.10884	84.811	16.60	0.18	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	1.61820	0.00162	1.38940	0.00139	1.618	24.83	0.00	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.22460	13.22460	13.34490	13.34490		14.32	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.23270	13.23270	13.35300	13.35300		14.47	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.26290	13.26290	13.38340	13.38340		14.71	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	546.82750	0.54683	479.80480	0.47980	546.828	15.34	0.57	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.49060	0.00149	2.25970	0.00226	1.491	20.78	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.26690	13.26690	13.38750	13.38750		14.79	0.00	0.00	0	2,708.00
\$ / R	On 15/12/2017	Any day expiry			13.29670	13.29670	13.41770	13.41770		15.23	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.30260	13.30260	13.42380	13.42380		15.23	0.00	76,622,976.00	5,760	131,981.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	25.18300	0.02518	23.26260	0.02326	25.183	14.15	0.05	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	39.08460	0.03908	33.69290	0.03369	39.085	13.57	0.08	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	66.28770	0.06629	54.50760	0.05451	66.288	13.76	0.13	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	101.23160	0.10123	84.32270	0.08432	101.232	13.94	0.17	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	124.15500	0.12415	104.11070	0.10411	124.155	14.03	0.20	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	164.95620	0.16496	139.69120	0.13969	164.956	14.17	0.25	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	299.32420	0.29932	257.57940	0.25758	299.324	14.74	0.37	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	346.50700	0.34651	300.25900	0.30026	346.507	14.90	0.41	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	356.40320	0.35640	309.25150	0.30925	356.403	14.94	0.42	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	386.99280	0.38699	337.13740	0.33714	386.993	15.03	0.44	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	402.79190	0.40279	351.58470	0.35158	402.792	15.08	0.45	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	476.97130	0.47697	545.16710	0.54517	476.971	15.15	0.54	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	481.78840	0.48179	423.38400	0.42338	481.788	15.34	0.50	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	512.28900	0.51229	450.73400	0.45073	512.289	15.46	0.52	0.00	0	114,600.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	378.37760	0.37838	433.75140	0.43375	378.378	15.68	0.45	0.00	0	10,516.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	286.87040	0.28687	330.57090	0.33057	286.870	16.37	0.36	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	936.10520	0.93611	851.94910	0.85195	936.105	16.82	0.69	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	166.09920	0.16610	192.65010	0.19265	166.099	17.71	0.23	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,349.38620	1.34939	1,252.58490	1.25258	1,349.386	17.94	0.79	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	135.60310	0.13560	157.45830	0.15746	135.603	18.23	0.19	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	96.34980	0.09635	112.86220	0.11286	96.350	18.90	0.14	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	87.15250	0.08715	102.12980	0.10213	87.153	19.09	0.13	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	86.36570	0.08637	101.21080	0.10121	86.366	19.11	0.13	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	61.54650	0.06155	72.13310	0.07213	61.546	19.79	0.09	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	39.57530	0.03958	47.03080	0.04703	39.575	20.61	0.06	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	10.31440	0.01031	14.03380	0.01403	10.314	21.05	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	9.01430	0.00901	12.42670	0.01243	9.014	21.10	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	2.86960	0.00287	4.29470	0.00429	2.870	21.12	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.31060	13.31060	13.43190	13.43190		15.34	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	582.31400	0.58231	516.42340	0.51642	582.314	15.78	0.54	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	5.48570	0.00549	6.11760	0.00612	5.486	22.19	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.32050	13.32050	13.44200	13.44200		15.34	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.33240	13.33240	13.45410	13.45410		15.48	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.34630	13.34630	13.46820	13.46820		15.56	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	426.99000	0.42699	375.25170	0.37525	426.990	15.32	0.43	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	162.41810	0.16242	185.28360	0.18528	162.418	18.47	0.20	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	147.14950	0.14715	168.81040	0.16881	147.150	18.67	0.19	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.39000	13.39000	13.51260	13.51260		15.85	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	480.17540	0.48018	426.34130	0.42634	480.175	15.61	0.44	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	490.95580	0.49096	436.37530	0.43638	490.956	15.64	0.44	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	507.35670	0.50736	451.65930	0.45166	507.357	15.69	0.45	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	563.94850	0.56395	504.57780	0.50458	563.948	15.85	0.48	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.39200	13.39200	13.51460	13.51460		15.87	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	429.41920	0.42942	379.52060	0.37952	429.419	15.46	0.41	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	120.30580	0.12031	135.88490	0.13588	120.306	19.65	0.14	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.41580	13.41580	13.53890	13.53890		15.94	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.41980	13.41980	13.54290	13.54290		15.96	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.48290	13.48290	13.60690	13.60690		16.23	0.00	32,426,374.50	2,405	87,787.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	104.15310	0.10415	90.83360	0.09083	104.153	14.65	0.13	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	188.04940	0.18805	163.58590	0.16359	188.049	14.82	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	216.11820	0.21612	188.94150	0.18894	216.118	14.91	0.23	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	400.84750	0.40085	357.11340	0.35711	400.848	15.44	0.35	0.00	0	103,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	524.18240	0.52418	471.84270	0.47184	524.182	15.83	0.42	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	595.02450	0.59502	538.28070	0.53828	595.024	16.04	0.45	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	606.31280	0.60631	548.90020	0.54890	606.313	16.07	0.46	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	928.43390	0.92843	854.92640	0.85493	928.434	16.92	0.57	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,121.37400	1.12137	1,040.80360	1.04080	1,121.374	17.38	0.63	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	275.61000	0.27561	304.64850	0.30465	275.610	18.67	0.26	0.00	0	8,395.00

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	15.11	Call	243.52780		0.24353		270.03430	0.27003	243.528	18.94	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	222.13400		0.22213		246.49890	0.24650	222.134	19.14	0.22	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	196.76570		0.19677		218.54220	0.21854	196.766	19.41	0.19	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	192.08740		0.19209		213.37980	0.21338	192.087	19.47	0.19	0.00	0	55,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	165.53390		0.16553		184.04870	0.18405	165.534	19.81	0.17	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	143.07790		0.14308		159.18780	0.15919	143.078	20.14	0.15	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	130.54980		0.13055		145.29860	0.14530	130.550	20.36	0.13	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.55540		13.55540		13.68040		13.68040	16.36	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,773.78310		1.77378		1,682.07070	1.68207	1,773.783	18.68	0.72	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	213.17850		0.21318		235.60940	0.23561	213.178	19.73	0.19	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.58680		13.58680		13.71220	13.71220		16.45	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.59470		13.59470		13.72010	13.72010		16.44	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.66040		13.66040		13.78700	13.78700		16.54	0.00	1,625,587.60	119	101,760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	21.23210		0.02123		16.65900	0.01666	21.232	13.36	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	444.70050		0.44470		406.59060	0.40659	444.701	15.53	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	462.68910		0.46269		422.38680	0.42239	462.689	15.59	0.34	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	485.72110		0.48572		442.63340	0.44263	485.721	15.66	0.35	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	800.64090		0.80064		742.35180	0.74235	800.641	16.52	0.47	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	836.74650		0.83675		777.07830	0.77708	836.746	16.61	0.48	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	407.42530		0.40743		446.31300	0.44631	407.425	18.65	0.30	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	401.64160		0.40164		440.42310	0.44042	401.642	18.69	0.30	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	228.43750		0.22844		252.11620	0.25212	228.438	20.21	0.18	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.68720		13.68720		13.81430	13.81430		16.61	0.00	0.00	0	255.00
\$ / R	On 20/07/2018	Any day expiry			13.72160		13.72160		13.80880	13.80880		16.63	0.00	13,808,800.00	1,000	1,000.00
\$ / R	On 13/08/2018	Any day expiry			13.76760		13.76760		13.89630	13.89630		16.68	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.83730		13.83730		13.96700	13.96700		16.89	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	20.52120		0.02052		20.19190	0.02019	20.521	12.17	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	453.55300		0.45355		419.25940	0.41926	453.553	15.66	0.29	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	393.00580		0.39301		427.82510	0.42783	393.006	19.73	0.26	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.95440		13.95440		14.08500	14.08500		17.19	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.01820		14.01820		14.14930	14.14930		17.33	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.14350		14.14350		14.27560	14.27560		17.58	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.21140		14.21140		14.34400	14.34400		17.66	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.39230		14.39230		14.52630	14.52630		17.91	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.24910		15.24910		15.38870	15.38870		18.96	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.36100		15.36100		15.50120	15.50120		19.05	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.47780		15.47780		15.61870	15.61870		19.19	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.11700		13.11700		13.23720	13.23720		12.55	0.00	721,435.00	55	536.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.30260		13.30260		13.42380	13.42380		15.23	0.00	13,302.60	1	165.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.48290		13.48290		13.60690	13.60690		16.23	0.00	0.00	0	6.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.66040		13.66040		13.78700	13.78700		16.54	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.39230		14.39230		14.52630	14.52630		17.91	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			16.90290		16.90290		16.95350	16.95350		13.45	0.00	74,541,789.00	4,410	191,455.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	345.86640		0.34587		385.99380	0.38599	345.866	13.40	0.64	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	7.76290		0.00776		10.07730	0.01008	7.763	17.99	0.03	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			17.04360		17.04360		17.09350	17.09350		14.96	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.19320		17.19320		17.24380	17.24380		15.80	0.00	1,977,218.00	115	8,366.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.48170		17.48170		17.53440	17.53440		16.67	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.76560		17.76560		17.82100	17.82100		16.84	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.05020		18.05020		18.10870	18.10870		16.98	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.94520		18.94520		19.00780	19.00780		17.19	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12012		0.12012		0.12116	0.12116		22.06	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12236		0.12236		0.12341	0.12341		19.29	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12469		0.12469		0.12576	0.12576		17.15	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13590		0.13590		0.13709	0.13709		21.29	0.00	0.00	0	0.00
€ / R	On 29/08/2017	Any day expiry			15.51870		15.51870		15.57010	15.57010		10.21	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.58040		15.58040		15.63660	15.63660		12.27	0.00	46,164,725.20	2,963	110,161.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	41.95160		0.04195		35.82910	0.03583	41.952	12.42	0.16	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.61220		15.61220		15.66760	15.66760		12.43	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.71130		15.71130		15.76690	15.76690		13.51	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.81470		15.81470		15.87050	15.87050		13.92	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.87900		15.87900		15.93560	15.93560		14.37	0.00	6,192,810.00	390	34,203.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	24.77370		0.02477		25.82360	0.02582	24.774	13.75	0.05	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	331.84390		0.33184		358.15820	0.35816	331.844	15.23	0.37	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.90810		15.90810		15.96490	15.96490		14.44	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.02770		16.02770		16.08520	16.08520		14.85	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	503.03080		0.50303		481.55110	0.48155	503.031	14.57	0.42	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.18130		16.18130		16.23960	16.23960		15.19	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	244.32280		0.24432		232.90040	0.23290	244.323	14.15	0.23	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	258.66650		0.25867		246.72220	0.24672	258.667	14.18	0.24	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.48130		16.48130		16.54180	16.54180		15.62	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.79800		17.79800		17.86480	17.86480		16.89	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.23464		94.23464		94.18293	94.18293			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.23882		91.23882		91.17351	91.17351			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.99362		89.99362		89.91736	89.91736			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.17454		92.17454		92.09698	92.09698			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.97196		95.97196		95.90388	95.90388			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.52459		94.52459		94.46928	94.46928			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.60547		96.60547		96.56613	96.56613			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.34222		100.34222		100.31420	100.31420			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61250		99.61250		99.61250	99.61250			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.74037		99.74037		99.73935	99.73935			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	99.61378		99.61378		99.61229	99.61229			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.67002		99.67002		99.67207	99.67207			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.74514		99.74514		99.75409	99.75409			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.77073		99.77073		99.76908	99.76908			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.89071		98.89071		98.88977	98.88977			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.36249		98.36249		98.36372	98.36372			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.21040		98.21040		98.21948	98.21948			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.48000		98.48000		98.49000	98.49000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.77531		98.77531		98.78606	98.78606			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.07011		99.07011		99.08239	99.08239			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.39026		99.39026		99.40049	99.40049			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.33771		95.33771		95.34665	95.34665			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.52797		94.52797		94.54298	94.54298			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.69760		93.69760		93.71677	93.71677			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.85469		93.85469		93.87399	93.87399			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.03706		96.03706		96.05151	96.05151			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.15274		96.15274		96.16079	96.16079			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.34819		97.34819		97.34854	97.34854			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.55483		99.55483		99.55015	99.55015			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	558.98300		558.98300		558.88700	558.88700			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.25700		569.25700		569.15400	569.15400			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	579.90100		579.90100		579.80500	579.80500			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	641.90800		641.90800		642.27500	642.27500			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	653.70600		653.70600		654.07400	654.07400			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	665.92900		665.92900		666.31400	666.31400			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	576.09000		576.09000		576.61800	576.61800			0.00	0.00	0	616.00
ALBI	On 01/02/2018	Index Future	586.67800		586.67800		587.21200	587.21200			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	597.64700		597.64700		598.20000	598.20000			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.41330		10.41330		10.45720	10.45720		11.96	0.00	0.00	0	25,771.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.54730		10.54730		10.59180	10.59180		14.08	0.00	0.00	0	6,910.00
AU\$ / R	On 27/12/2017	Any day expiry	10.56040		10.56040		10.00000	10.00000		14.18	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.67930		10.67930		10.72410	10.72410		14.61	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.80670		10.80670		10.85370	10.85370		14.09	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.32440		11.32440		11.37580	11.37580		14.35	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.50130		10.50130		10.57430	10.57430		11.36	0.00	0.00	0	970.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.65890		10.65890		10.73250	10.73250		13.43	0.00	0.00	0	1,250.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.80990		10.80990		10.88560	10.88560		14.19	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	13.70210		13.70210		13.73890	13.73890		14.28	0.00	1,370,210.00	100	3,608.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.97920		13.97920		14.01630	14.01630		16.16	0.00	1,397,920.00	100	1,250.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.26170		14.26170		14.30130	14.30130		16.36	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.54770		15.54770		15.59030	15.59030		17.20	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.97240		1.97240		1.98590	1.98590		12.41	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.98920		1.98920		2.00290	2.00290		15.07	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.00410		2.00410		2.01820	2.01820		15.76	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.99680		1.99680		2.01150	2.01150		16.63	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.09880		2.09880		2.10700	2.10700		13.49	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.14000		2.14000		2.14820	2.14820		15.54	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.40550		2.40550		2.41660	2.41660		17.58	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	10.85360		75.96308		10.82900	76.11204			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.96208		77.35922		10.93671	77.51029			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.06723		75.01386		11.04076	75.16897			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	11.08297		78.65522		11.05837	78.82311			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.18729		80.10055		11.16192	80.27090			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.29350		77.33676		11.26702	77.51158			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	574.83900		574.83900		575.25900	575.25900			0.00	0.00	0	670.00
GOVI	On 01/02/2018	GOVI	585.40400		585.40400		585.82800	585.82800			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	596.34900		596.34900		596.79100	596.79100			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		1.67790	1.67790		1.69260	1.69260		13.30	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.70560	1.70560		1.72040	1.72040		15.09	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.73150	1.73150		1.74670	1.74670		16.29	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.85430	1.85430		1.87080	1.87080		17.51	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		129.64974	129.64974		129.56774	129.56774			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future		130.72662	130.72662		130.64145	130.64145			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.22781	133.22781		133.14452	133.14452			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		100.18690	100.18690		100.19186	100.19186			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future		102.06373	102.06373		102.06756	102.06756			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		102.98858	102.98858		102.99518	102.99518			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		104.36441	104.36441		104.36944	104.36944			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future		106.31944	106.31944		106.32339	106.32339			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.25529	107.25529		107.26205	107.26205			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		130.39588	130.39588		130.50803	130.50803			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future		131.31764	131.31764		131.43050	131.43050			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		133.83017	133.83017		133.94869	133.94869			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		123.86399	123.86399		123.61871	123.61871			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future		126.18431	126.18431		125.93311	125.93311			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		126.98340	126.98340		126.73072	126.73072			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		133.35381	133.35381		133.36031	133.36031			0.00	0.00	0	22,382.00
I2050	On 01/02/2018	Bond Future		134.16068	134.16068		134.16575	134.16575			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.72766	136.72766		136.73635	136.73635			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		250.93800	250.93800		250.91200	250.91200			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future		255.63900	255.63900		255.60900	255.60900			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.53000	260.53000		260.50700	260.50700			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

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 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	0.12660	0.12660		0.12770	0.12770			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017		Foreign Exchange Future	0.12630	0.12630		0.12750	0.12750			0.00	0.00	0	0.00
KES / R	On 19/03/2018		Foreign Exchange Future	0.12580	0.12580		0.12700	0.12700			0.00	0.00	0	0.00
KES / R	On 18/06/2018		Foreign Exchange Future	0.12540	0.12540		0.12650	0.12650			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019		Foreign Exchange Future	0.12060	0.12060		0.12160	0.12160			0.00	0.00	0	0.00
NOK/R	On 18/09/2017		Foreign Exchange Future	1.68850	1.68850		1.69050	1.69050		11.94	0.00	0.00	0	0.00
NOK/R	On 18/12/2017		Foreign Exchange Future	1.71590	1.71590		1.71770	1.71770		13.33	0.00	0.00	0	0.00
NOK/R	On 19/03/2018		Foreign Exchange Future	1.74280	1.74280		1.74470	1.74470		14.42	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.88170	1.88170		1.88340	1.88340		15.49	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017		Foreign Exchange Future	9.49900	9.49900		9.54800	9.54800		12.77	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017		Foreign Exchange Future	9.61700	9.61700		9.66610	9.66610		14.81	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018		Foreign Exchange Future	9.73210	9.73210		9.78270	9.78270		15.26	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	10.29980	10.29980		10.36130	10.36130		15.23	0.00	0.00	0	0.00
PULA / R	On 18/09/2017		Foreign Exchange Future	1.28510	1.28510		1.29550	1.29550			0.00	0.00	0	0.00
PULA / R	On 18/12/2017		Foreign Exchange Future	1.29830	1.29830		1.30880	1.30880			0.00	0.00	0	0.00
PULA / R	On 19/03/2018		Foreign Exchange Future	1.30950	1.30950		1.32020	1.32020			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.34090	1.34090		1.35190	1.35190			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017		Foreign Exchange Future	1.28860	1.28860		1.28070	1.28070			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017		Foreign Exchange Future	1.29250	1.29250		1.28460	1.28460			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018		Foreign Exchange Future	1.29660	1.29660		1.28860	1.28860			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017		Foreign Exchange Future	1.18780	1.18780		1.18130	1.18130			0.00	0.00	0	17.00
QUANTO € / \$	On 18/12/2017		Foreign Exchange Future	1.19370	1.19370		1.18710	1.18710			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018		Foreign Exchange Future	1.20010	1.20010		1.19350	1.19350			0.00	0.00	0	0.00
R186	On 02/11/2017		Bond Future	8.61632	115.70052		8.60643	115.76689		7.31	0.00	41,189,385.12	356	164,581.00
R186	On 02/11/2017	8.75	Put	1,058.48000	1.05848		1,042.52000	1.04252	1,058.480	7.31	0.40	0.00	0	3,750.00
R186	On 02/11/2017	9.00	Put	544.21000	0.54421		536.70000	0.53670	544.210	7.45	0.24	0.00	0	5,000.00
R186	On 01/02/2018		Bond Future	8.66592	112.52700		8.65574	112.59369		7.37	0.00	0.00	0	198.00
R186	On 01/02/2018	7.75	Call	339.81000	0.33981		352.19000	0.35219	339.810	7.09	0.13	0.00	0	1,460.00
R186	On 01/02/2018	8.50	Call	1,697.23000	1.69723		1,732.88000	1.73288	1,697.230	7.37	0.43	0.00	0	1,460.00

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	8.75	Put	1,965.76000		1.96576	1,942.75000	1.94275	1,965.760	7.52	0.45	0.00	0	820.00	
R186	On 01/02/2018	Bond Future	9.00	Put	1,340.15000		1.34015	1,324.01000	1.32401	1,340.150	7.67	0.34	0.00	0	6,200.00	
R186	On 01/02/2018	Bond Future	9.25	Put	883.48000		0.88348	872.75000	0.87275	883.480	7.81	0.25	0.00	0	820.00	
R186	On 03/05/2018	Bond Future			8.71408		114.63071	8.70317	114.70046		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			301.12762		301.12762	301.14315	301.14315			0.00	0.00	0	2,350.00	
R197	On 01/02/2018	Bond Future			299.72023		299.72023	299.73246	299.73246			0.00	0.00	0	0.00	
R197	On 03/05/2018	Bond Future			305.45482		305.45482	305.47532	305.47532			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			241.35531		241.35531	241.36696	241.36696			0.00	0.00	0	28,758.00	
R202	On 01/02/2018	Bond Future			242.13312		242.13312	242.14208	242.14208			0.00	0.00	0	0.00	
R202	On 03/05/2018	Bond Future			246.76578		246.76578	246.78137	246.78137			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			7.87228		100.91567	7.87762	100.89291		4.08	0.00	0.00	0	54,163.00	
R2023	On 01/02/2018	Bond Future			7.90235		102.77045	7.90821	102.74648		4.44	0.00	0.00	0	0.00	
R2023	On 03/05/2018	Bond Future			7.92108		100.76184	7.92688	100.73908		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			9.16091		93.69450	9.15117	93.76119			0.00	0.00	0	56,015.00	
R2030	On 01/02/2018	Bond Future			9.21684		91.41174	9.20687	91.47890			0.00	0.00	0	0.00	
R2030	On 03/05/2018	Bond Future			9.27485		93.12061	9.26430	93.19053			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			9.41602		91.75530	9.40125	91.86299		10.77	0.00	0.00	0	33,318.00	
R2032	On 01/02/2018	Bond Future			9.47831		93.44159	9.46315	93.55053		10.67	0.00	0.00	0	0.00	
R2032	On 01/02/2018	Bond Future	9.20	Call	1,763.00000		1.76300	1,814.18000	1.81418	1,763.000	10.65	0.39	0.00	0	7,500.00	
R2032	On 01/02/2018	Bond Future	9.30	Call	2,064.29000		2.06429	2,120.43000	2.12043	2,064.290	10.71	0.44	0.00	0	7,800.00	
R2032	On 01/02/2018	Bond Future	9.40	Call	2,397.69000		2.39769	2,458.72000	2.45872	2,397.690	10.79	0.48	0.00	0	6,800.00	
R2032	On 01/02/2018	Bond Future	9.45	Call	2,574.75000		2.57475	2,638.16000	2.63816	2,574.750	10.83	0.50	0.00	0	750.00	
R2032	On 03/05/2018	Bond Future			9.53872		91.03133	9.52284	91.14379		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			9.64961		95.18571	9.62461	95.38424			0.00	0.00	0	18,280.00	
R2035	On 01/02/2018	Bond Future			9.71743		96.93517	9.69170	97.13664			0.00	0.00	0	0.00	
R2035	On 03/05/2018	Bond Future			9.77962		94.24698	9.75287	94.45374			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
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	9.75690		91.44166		9.73193	91.63877		12.89	0.00	0.00	0	58,242.00
R2037	On 01/02/2018	Bond Future	9.82087		88.86719		9.79521	89.06716		12.79	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future	9.88651		90.52843		9.85984	90.73370		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	6.90246		104.18977		6.90672	104.18521		0.29	0.00	0.00	0	47,201.00
R204	On 01/02/2018	Bond Future	6.74281		102.06661		6.74931	102.06114		0.66	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future	6.40920		103.97478		6.41562	103.97089		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	9.85251		94.76158		9.82756	94.97148		13.58	0.00	0.00	0	15,719.00
R2040	On 01/02/2018	Bond Future	9.91730		91.99779		9.89166	92.21080		13.45	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.98365		93.71762		9.95702	93.93616		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	9.87093		91.87884		9.86642	91.91716		14.27	0.00	0.00	0	20,734.00
R2044	On 01/02/2018	Bond Future	9.93347		89.18724		9.92891	89.22552		14.11	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future	9.99740		90.85451		9.99253	90.89492		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	9.83674		91.17270		9.82709	91.25699		14.12	0.00	273,518,100.00	3,000	78,989.00
R2048	On 01/02/2018	Bond Future	9.90040		92.84842		9.89054	92.93350		13.96	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future	9.95882		90.14719		9.94849	90.23536		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	7.28520		102.18040		7.30660	102.13782		1.20	0.00	0.00	0	40,517.00
R207	On 01/02/2018	Bond Future	7.25927		100.41725		7.28409	100.37309		1.51	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future	7.22022		102.29456		7.24791	102.25123		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	7.45343		98.61803		7.46392	98.58745		2.18	0.00	0.00	0	32,537.00
R208	On 01/02/2018	Bond Future	7.45650		100.43046		7.46820	100.39856		2.56	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future	7.44613		98.90674		7.45831	98.87586		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/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			9.61341		71.87338		9.58843	72.03987		12.99	0.00	283,252,990.58	3,941	114,877.00
R209	On 02/11/2017	Bond Future	8.30	Call	14.08000		0.01408		16.88000	0.01688	14.080	12.41	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	302.68000		0.30268		335.84000	0.33584	302.680	12.56	0.15	40,446,151.29	3,704	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	827.57000		0.82757		893.82000	0.89382	827.570	12.75	0.33	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,722.87000		1.72287		1,650.82000	1.65082	1,722.870	12.89	0.51	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,198.89000		1.19889		1,144.71000	1.14471	1,198.890	12.99	0.40	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	890.37000		0.89037		848.21000	0.84821	890.370	13.11	0.32	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	664.78000		0.66478		632.15000	0.63215	664.780	13.21	0.26	41,359,387.98	2,222	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	122.08000		0.12208		115.54000	0.11554	122.080	13.74	0.06	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.67184		73.19430		9.64622	73.36324		12.77	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,603.52000		1.60352		1,552.13000	1.55213	1,603.520	13.23	0.35	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,390.29000		1.39029		1,344.62000	1.34462	1,390.290	13.32	0.32	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.72844		71.41329		9.70188	71.58660		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			186.08522		186.08522		186.09464	186.09464			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			189.57111		189.57111		189.57862	189.57862			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.74964		190.74964		190.76221	190.76221			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			151.06568		151.06568		151.07355	151.07355			0.00	0.00	0	4,247.00
R212	On 01/02/2018	Bond Future			151.83571		151.83571		151.84192	151.84192			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.74081		154.74081		154.75123	154.75123			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			9.27385		84.11246		9.26412	84.17709		10.54	0.00	0.00	0	63,381.00
R213	On 01/02/2018	Bond Future			9.33369		85.65845		9.32374	85.72358		10.45	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.38777		83.71021		9.37728	83.77795		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			9.74977		71.49409		9.72477	71.66698		13.80	0.00	0.00	0	43,984.00
R214	On 01/02/2018	Bond Future			9.81062		72.80817		9.78497	72.98364		13.53	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future			9.86629		70.87324		9.83973	71.05320		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

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	23,304.51000		23,304.51000		23,432.92000	23,432.92000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.67490		9.67490		9.72420	9.72420		11.50	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.68390		10.68390		10.73990	10.73990		15.39	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.78030		3.78030		3.77850	3.77850		10.47	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.69530		3.69530		3.69070	3.69070		13.58	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.54260		3.54260		3.49720	3.49720		15.06	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.44140		1.44140		1.45490	1.45490			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.41510		1.41510		1.42850	1.42850			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.39260		1.39260		1.40560	1.40560			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.26110		1.26110		1.27640	1.27640			0.00	0.00	0	0.00
Total for Derivatives :												2,238,918,146.86	130,112	5 986 270.00
Grand Total:												2,238,918,146.86	130,112	5 986 270.00