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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/08/2017

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										
		On 25/08/2017	Any day expiry	13.19800	13.19800	13.21470	13.21470		13.04	0.00	0.00	0	20,000.00
\$ / R	13.10	Put	10.54350	0.01054	16.83910	0.01684	10.543	15.61	0.18	0.00	0.00	0	60,000.00
\$ / R	13.40	Call	2.53130	0.00253	11.87140	0.01187	2.531	17.59	0.05	0.00	0.00	0	40,000.00
\$ / R	13.46	Put	263.18300	0.26318	252.85230	0.25285	263.183	18.96	0.98	0.00	0.00	0	20,000.00
\$ / R		On 29/08/2017	Any day expiry	13.19380	13.19380	13.22120	13.22120		11.32	0.00	0.00	0	910.00
\$ / R	13.50	Put	316.47600	0.31648	296.42690	0.29643	316.476	14.91	0.90	0.00	0.00	0	60.00
\$ / R	16.84	Call	0.22980	0.00023	0.28960	0.00029	0.230	65.60	0.00	0.00	0.00	0	60.00
\$ / R		On 30/08/2017	Any day expiry	13.19600	13.19600	13.22340	13.22340		11.64	0.00	0.00	0	202.00
\$ / R		On 31/08/2017	Any day expiry	13.19810	13.19810	13.22560	13.22560		11.84	0.00	0.00	0	6,325.00
\$ / R		On 01/09/2017	Any day expiry	13.20030	13.20030	13.22790	13.22790		12.04	0.00	0.00	0	0.00
\$ / R	12.75	Put	7.60880	0.00761	8.47480	0.00847	7.609	15.13	0.06	0.00	0.00	0	20,000.00
\$ / R	13.00	Put	32.98080	0.03298	35.78140	0.03578	32.981	13.42	0.22	0.00	0.00	0	20,000.00
\$ / R	13.45	Call	26.00030	0.02600	38.62030	0.03862	26.000	13.71	0.18	0.00	0.00	0	20,000.00
\$ / R		On 05/09/2017	Any day expiry	13.20900	13.20900	13.23660	13.23660		11.74	0.00	0.00	0	75.00
\$ / R		On 07/09/2017	Any day expiry	13.21330	13.21330	13.24090	13.24090		11.96	0.00	0.00	0	0.00
\$ / R	12.45	Put	2.94860	0.00295	2.78390	0.00278	2.949	14.97	0.02	0.00	0.00	0	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 18/09/2017	Foreign Exchange Future		13.23720	13.23720	13.26500	13.26500		12.96	0.00	357,179,367.60	26,983	750,726.00
\$ / R	12.00	Put	Foreign Exchange Future	2.29400	0.00229	2.36700	0.00237	2.294	16.63	0.01	0.00	0	37,202.00	
\$ / R	12.20	Put	Foreign Exchange Future	3.41190	0.00341	3.83850	0.00384	3.412	14.99	0.02	0.00	0	1,000.00	
\$ / R	12.25	Put	Foreign Exchange Future	3.79750	0.00380	4.35910	0.00436	3.798	14.58	0.02	0.00	0	10,000.00	
\$ / R	12.26	Put	Foreign Exchange Future	3.88140	0.00388	4.47280	0.00447	3.881	14.50	0.02	0.00	0	5,250.00	
\$ / R	12.50	Put	Foreign Exchange Future	6.87570	0.00688	8.59390	0.00859	6.876	12.53	0.04	0.00	0	96,184.00	
\$ / R	12.54	Put	Foreign Exchange Future	7.63940	0.00764	9.64850	0.00965	7.639	12.21	0.04	0.00	0	1,000.00	
\$ / R	12.55	Put	Foreign Exchange Future	7.84710	0.00785	9.93510	0.00994	7.847	12.12	0.04	0.00	0	4,920.00	
\$ / R	12.60	Put	Foreign Exchange Future	9.02360	0.00902	11.54460	0.01154	9.024	11.72	0.05	0.00	0	190.00	
\$ / R	12.75	Call	Foreign Exchange Future	510.40350	0.51040	541.70270	0.54170	510.403	12.01	0.89	0.00	0	3,500.00	
\$ / R	12.75	Put	Foreign Exchange Future	23.20350	0.02320	26.70270	0.02670	23.203	12.01	0.11	0.00	0	26,250.00	
\$ / R	12.80	Put	Foreign Exchange Future	30.56110	0.03056	34.22840	0.03423	30.561	12.10	0.14	0.00	0	3,000.00	
\$ / R	12.90	Call	Foreign Exchange Future	387.52950	0.38753	418.92540	0.41893	387.529	12.29	0.79	0.00	0	400.00	
\$ / R	12.96	Put	Foreign Exchange Future	65.86070	0.06586	69.09310	0.06909	65.861	12.41	0.25	0.00	0	1,000.00	
\$ / R	13.00	Call	Foreign Exchange Future	315.08690	0.31509	345.72820	0.34573	315.087	12.48	0.72	0.00	0	4,551.00	
\$ / R	13.00	Put	Foreign Exchange Future	77.88690	0.07789	80.72820	0.08073	77.887	12.48	0.28	0.00	0	38,100.00	
\$ / R	13.14	Put	Foreign Exchange Future	131.19600	0.13120	131.71690	0.13172	131.196	12.75	0.41	0.00	0	90.00	
\$ / R	13.15	Put	Foreign Exchange Future	135.68940	0.13569	135.98920	0.13599	135.689	12.77	0.42	0.00	0	500.00	
\$ / R	13.20	Call	Foreign Exchange Future	196.72750	0.19673	223.63450	0.22363	196.728	12.86	0.54	0.00	0	3,000.00	
\$ / R	13.20	Put	Foreign Exchange Future	159.52750	0.15953	158.63450	0.15863	159.528	12.86	0.46	0.00	0	5,920.00	
\$ / R	13.25	Put	Foreign Exchange Future	185.63290	0.18563	183.40420	0.18340	185.633	12.96	0.50	0.00	0	25,250.00	
\$ / R	13.35	Put	Foreign Exchange Future	247.12640	0.24713	242.51010	0.24251	247.126	13.35	0.59	0.00	0	2,600.00	
\$ / R	13.40	Call	Foreign Exchange Future	118.05390	0.11805	139.96030	0.13996	118.054	13.55	0.37	0.00	0	100.00	
\$ / R	13.40	Put	Foreign Exchange Future	280.85390	0.28085	274.96030	0.27496	280.854	13.55	0.63	0.00	0	3,500.00	
\$ / R	13.42	Call	Foreign Exchange Future	112.05580	0.11206	133.44220	0.13344	112.056	13.63	0.36	0.00	0	1,000.00	
\$ / R	13.45	Put	Foreign Exchange Future	316.37540	0.31638	309.17590	0.30918	316.375	13.74	0.66	0.00	0	3,500.00	
\$ / R	13.45	Call	Foreign Exchange Future	103.57540	0.10358	124.17590	0.12418	103.575	13.74	0.34	0.00	0	4,375.00	
\$ / R	13.48	Call	Foreign Exchange Future	95.68620	0.09569	115.49820	0.11550	95.686	13.86	0.31	0.00	0	111.00	
\$ / R	13.50	Call	Foreign Exchange Future	90.73920	0.09074	110.02510	0.11003	90.739	13.94	0.30	0.00	0	5,980.00	
\$ / R	13.63	Put	Foreign Exchange Future	456.79410	0.45679	444.95210	0.44495	456.794	14.45	0.77	0.00	0	186,712.00	
\$ / R	13.65	Call	Foreign Exchange Future	60.61770	0.06062	76.08420	0.07608	60.618	14.53	0.22	0.00	0	1,000.00	
\$ / R	13.75	Put	Foreign Exchange Future	558.97550	0.55898	544.31380	0.54431	558.976	14.92	0.83	0.00	0	20,000.00	
\$ / R	13.76	Put	Foreign Exchange Future	567.73290	0.56773	552.85170	0.55285	567.733	14.96	0.83	0.00	0	960.00	
\$ / R	13.80	Call	Foreign Exchange Future	40.28600	0.04029	52.34890	0.05235	40.286	15.12	0.15	0.00	0	10,000.00	
\$ / R	13.81	Call	Foreign Exchange Future	39.20130	0.03920	51.05630	0.05106	39.201	15.16	0.15	0.00	0	4,920.00	
\$ / R	13.90	Call	Foreign Exchange Future	30.66740	0.03067	40.77220	0.04077	30.667	15.51	0.12	0.00	0	1,000.00	
\$ / R	13.94	Call	Foreign Exchange Future	27.17950	0.02718	36.29420	0.03629	27.179	15.62	0.11	0.00	0	1,250.00	
\$ / R	14.00	Call	Foreign Exchange Future	22.64050	0.02264	30.40020	0.03040	22.641	15.78	0.09	0.00	0	3,000.00	
\$ / R	14.20	Call	Foreign Exchange Future	12.20260	0.01220	16.53590	0.01654	12.203	16.30	0.05	0.00	0	90.00	
\$ / R	14.22	Put	Foreign Exchange Future	994.26500	0.99427	970.53790	0.97054	994.265	16.36	0.95	0.00	0	110.00	
\$ / R	14.32	Put	Foreign Exchange Future	1,091.18610	1.09119	1,066.34420	1.06634	1,091.186	16.62	0.96	0.00	0	110.00	
\$ / R	14.33	Call	Foreign Exchange Future	8.12740	0.00813	10.98970	0.01099	8.127	16.65	0.04	0.00	0	3,000.00	
\$ / R	14.47	Put	Foreign Exchange Future	1,238.03880	1.23804	1,212.01450	1.21201	1,238.039	17.02	0.98	0.00	0	150.00	
\$ / R	14.50	Call	Foreign Exchange Future	4.76820	0.00477	6.36450	0.00636	4.768	17.10	0.02	0.00	0	17,402.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	4.07640	0.00408	5.40830	0.00541	4.076	17.23	0.02	0.00	0	1,084.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	2.62630	0.00263	3.45700	0.00346	2.626	17.89	0.01	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	2.50820	0.00251	3.30070	0.00330	2.508	17.98	0.01	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	1.42140	0.00142	1.85660	0.00186	1.421	19.12	0.01	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.30760	0.00031	0.39440	0.00039	0.308	23.87	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.35400	0.00035	0.52070	0.00052	0.354	27.00	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.36750	0.00037	0.55610	0.00056	0.368	27.78	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.41240	0.00041	0.67270	0.00067	0.412	30.12	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	0.44620	0.00045	0.75930	0.00076	0.446	31.68	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.45160	0.00045	0.77290	0.00077	0.452	31.91	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.08200	0.00008	0.16900	0.00017	0.082	33.63	0.00	0.00	0	3,099.00
\$ / R	On 26/09/2017	Any day expiry			13.25450	13.25450	13.28240	13.28240		13.24	0.00	0.00	0	75.00
\$ / R	On 27/09/2017	Any day expiry			13.25670	13.25670	13.28450	13.28450		13.33	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	373.49950	0.37350	366.74920	0.36675	373.499	14.23	0.65	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	1.03940	0.00104	1.05190	0.00105	1.039	29.97	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.25880	13.25880	13.28650	13.28650		13.41	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.26090	13.26090	13.28860	13.28860		13.50	0.00	0.00	0	2,530.00
\$ / R	On 13/10/2017	Any day expiry			13.28970	13.28970	13.31740	13.31740		13.85	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			13.31030	13.31030	13.33800	13.33800		14.07	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	112.85620	0.11286	124.16430	0.12416	112.856	16.15	0.23	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry			13.31850	13.31850	13.34610	13.34610		14.22	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	141.62370	0.14162	142.77800	0.14278	141.624	13.68	0.29	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	430.07010	0.43007	423.26410	0.42326	430.070	14.80	0.57	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	108.84500	0.10884	120.74140	0.12074	108.845	16.50	0.21	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	1.38940	0.00139	2.50690	0.00251	1.389	23.54	0.00	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.34490	13.34490	13.37230	13.37230		14.62	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.35300	13.35300	13.38040	13.38040		14.64	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.38340	13.38340	13.41070	13.41070		14.88	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	479.80480	0.47980	476.26670	0.47627	479.805	15.24	0.53	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	2.25970	0.00226	2.71260	0.00271	2.260	20.96	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.38750	13.38750	13.41480	13.41480		15.06	0.00	0.00	0	2,708.00
\$ / R	On 15/12/2017	Any day expiry			13.41770	13.41770	13.44550	13.44550		15.35	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.42380	13.42380	13.45160	13.45160		15.34	0.00	57,171,964.20	4,259	130,677.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	23.26260	0.02326	26.11420	0.02611	23.263	14.63	0.05	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	33.69290	0.03369	38.04660	0.03805	33.693	13.87	0.07	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	54.50760	0.05451	57.56130	0.05756	54.508	13.85	0.11	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	84.32270	0.08432	87.48380	0.08748	84.323	14.02	0.15	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	104.11070	0.10411	107.18040	0.10718	104.111	14.11	0.17	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	139.69120	0.13969	142.39990	0.14240	139.691	14.24	0.22	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	257.57940	0.25758	258.25710	0.25826	257.579	14.72	0.33	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	300.25900	0.30026	300.54420	0.30054	300.259	14.87	0.37	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	309.25150	0.30925	309.44590	0.30945	309.252	14.90	0.38	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	337.13740	0.33714	337.04610	0.33705	337.137	15.00	0.40	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	351.58470	0.35158	351.34010	0.35134	351.585	15.04	0.41	0.00	0	5,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	545.16710	0.54517	572.50970	0.57251	545.167	15.11	0.58	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	423.38400	0.42338	422.33810	0.42234	423.384	15.26	0.46	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	450.73400	0.45073	449.37010	0.44937	450.734	15.34	0.47	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	433.75140	0.43375	458.41640	0.45842	433.751	15.56	0.49	0.00	0	10,516.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	330.57090	0.33057	352.20660	0.35221	330.571	16.21	0.40	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	851.94910	0.85195	843.72990	0.84373	851.949	16.65	0.66	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	192.65010	0.19265	208.03840	0.20804	192.650	17.53	0.25	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,252.58490	1.25258	1,239.19590	1.23920	1,252.585	17.74	0.76	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	157.45830	0.15746	170.66000	0.17066	157.458	18.03	0.21	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	112.86220	0.11286	123.56210	0.12356	112.862	18.72	0.16	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	102.12980	0.10213	112.06370	0.11206	102.130	18.91	0.15	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	101.21080	0.10121	111.07720	0.11108	101.211	18.93	0.14	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	72.13310	0.07213	79.72630	0.07973	72.133	19.59	0.11	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	47.03080	0.04703	52.38450	0.05238	47.031	20.46	0.07	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	14.03380	0.01403	17.41220	0.01741	14.034	21.26	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	12.42670	0.01243	15.60900	0.01561	12.427	21.32	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	4.29470	0.00429	5.93280	0.00593	4.295	21.42	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.43190	13.43190	13.45980	13.45980		15.53	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	516.42340	0.51642	513.76330	0.51376	516.423	15.64	0.50	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	6.11760	0.00612	9.39550	0.00940	6.118	21.80	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.44200	13.44200	13.47000	13.47000		15.53	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.45410	13.45410	13.48230	13.48230		15.56	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.46820	13.46820	13.49660	13.49660		15.72	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	375.25170	0.37525	375.18530	0.37519	375.252	15.23	0.40	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	185.28360	0.18528	200.07270	0.20007	185.284	18.28	0.22	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	168.81040	0.16881	182.72020	0.18272	168.810	18.50	0.21	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.51260	13.51260	13.54170	13.54170		15.89	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	426.34130	0.42634	426.18460	0.42618	426.341	15.50	0.40	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	436.37530	0.43638	436.10380	0.43610	436.375	15.53	0.41	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	451.65930	0.45166	451.20780	0.45121	451.659	15.58	0.42	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	504.57780	0.50458	503.50090	0.50350	504.578	15.74	0.45	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.51460	13.51460	13.54370	13.54370		15.99	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	379.52060	0.37952	379.74510	0.37975	379.521	15.36	0.37	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	135.88490	0.13588	148.10240	0.14810	135.885	19.46	0.16	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.53890	13.53890	13.56830	13.56830		16.05	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.54290	13.54290	13.57240	13.57240		16.06	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.60690	13.60690	13.63670	13.63670		16.26	0.00	2,721,380.00	200	87,782.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	90.83360	0.09083	92.06560	0.09207	90.834	14.72	0.12	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	163.58590	0.16359	164.83200	0.16483	163.586	14.79	0.19	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	188.94150	0.18894	190.02650	0.19003	188.942	14.87	0.21	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	357.11340	0.35711	355.50860	0.35551	357.113	15.36	0.33	0.00	0	103,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	471.84270	0.47184	469.40930	0.46941	471.843	15.73	0.39	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	538.28070	0.53828	535.35740	0.53536	538.281	15.93	0.42	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	548.90020	0.54890	545.89450	0.54589	548.900	15.96	0.43	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	13.91	Put	854.92640	0.85493		849.01060	0.84901	854.926	16.77	0.54	0.00	0	7,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,040.80360	1.04080		1,033.22120	1.03322	1,040.804	17.22	0.60	0.00	0	41,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	304.64850	0.30465		322.06680	0.32207	304.648	18.50	0.28	0.00	0	8,395.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	270.03430	0.27003		286.90380	0.28690	270.034	18.79	0.25	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	246.49890	0.24650		262.38380	0.26238	246.499	18.99	0.23	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	218.54220	0.21854		233.17750	0.23318	218.542	19.26	0.21	0.00	0	3,867.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	213.37980	0.21338		227.77810	0.22778	213.380	19.31	0.21	0.00	0	55,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	184.04870	0.18405		197.01370	0.19701	184.049	19.64	0.18	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	159.18780	0.15919		170.84720	0.17085	159.188	19.98	0.16	0.00	0	750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	145.29860	0.14530		156.18550	0.15619	145.299	20.19	0.15	0.00	0	225,000.00	
\$ / R	On 25/04/2018	Any day expiry			13.68040	13.68040		13.71040	13.71040		16.43	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,682.07070	1.68207		1,667.98240	1.66798	1,682.071	18.57	0.70	0.00	0	1,000.00	
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	235.60940	0.23561		247.96230	0.24796	235.609	19.62	0.21	0.00	0	2,000.00	
\$ / R	On 11/05/2018	Any day expiry			13.71220	13.71220		13.74230	13.74230		16.53	0.00	0.00	0	70.00	
\$ / R	On 15/05/2018	Any day expiry			13.72010	13.72010		13.75030	13.75030		16.53	0.00	0.00	0	0.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			13.78700	13.78700		13.81730	13.81730		16.64	0.00	0.00	0	101,641.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	16.65900	0.01666		15.70180	0.01570	16.659	13.22	0.03	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	406.59060	0.40659		401.46340	0.40146	406.591	15.55	0.30	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	422.38680	0.42239		417.09450	0.41709	422.387	15.58	0.31	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	442.63340	0.44263		437.13370	0.43713	442.633	15.62	0.32	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	742.35180	0.74235		732.44520	0.73245	742.352	16.48	0.44	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	777.07830	0.77708		766.87690	0.76688	777.078	16.56	0.45	0.00	0	184,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	446.31300	0.44631		459.60520	0.45961	446.313	18.61	0.32	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	440.42310	0.44042		453.59540	0.45360	440.423	18.65	0.32	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	252.11620	0.25212		260.71640	0.26072	252.116	20.17	0.20	0.00	0	750.00	
\$ / R	On 02/07/2018	Any day expiry			13.81430	13.81430		13.84470	13.84470		16.71	0.00	0.00	0	255.00	
\$ / R	On 13/08/2018	Any day expiry			13.89630	13.89630		13.92710	13.92710		16.86	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			13.96700	13.96700		13.99810	13.99810		17.01	0.00	0.00	0	400.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	20.19190	0.02019		19.85630	0.01986	20.192	12.52	0.03	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	419.25940	0.41926		412.54880	0.41255	419.259	15.70	0.28	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	427.82510	0.42783		437.24940	0.43725	427.825	19.72	0.27	0.00	0	750.00	
\$ / R	On 13/11/2018	Any day expiry			14.08500	14.08500		14.11640	14.11640		17.34	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.14930	14.14930		14.18080	14.18080		17.46	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.27560	14.27560		14.30740	14.30740		17.65	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.34400	14.34400		14.37590	14.37590		17.77	0.00	0.00	0	2,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			14.52630	14.52630		14.55850	14.55850		17.99	0.00	0.00	0	0.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			15.38870	15.38870		15.42760	15.42760		19.04	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			15.50120	15.50120		15.54100	15.54100		19.13	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			15.61870	15.61870		15.65930	15.65930		19.25	0.00	0.00	0	184,000.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.23720	13.23720		13.26500	13.26500		12.96	0.00	383,878.80	29	521.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.42380	13.42380		13.45160	13.45160		15.34	0.00	161,085.60	12	164.00	
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.60690	13.60690		13.63670	13.63670		16.26	0.00	0.00	0	6.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.78700	13.78700		13.81730	13.81730		16.64	0.00	0.00	0	172.00	

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 MAXI	On 14/06/2019	Foreign Exchange Future			14.52630		14.52630		14.55850	14.55850		17.99	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.95350		16.95350		16.98410	16.98410		13.74	0.00	81,817,591.00	4,826	192,085.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	385.99380		0.38599		419.84460	0.41984	385.994	13.55	0.67	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	10.07730		0.01008		12.71100	0.01271	10.077	17.90	0.03	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			17.09350		17.09350		17.12520	17.12520		15.16	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.24380		17.24380		17.27600	17.27600		15.94	0.00	0.00	0	8,251.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.53440		17.53440		17.56830	17.56830		16.72	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.82100		17.82100		17.85510	17.85510		16.90	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.10870		18.10870		18.14280	18.14280		17.05	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.00780		19.00780		19.04200	19.04200		17.23	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12116		0.12116		0.12170	0.12170		22.41	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12341		0.12341		0.12398	0.12398		19.78	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12576		0.12576		0.12635	0.12635		22.40	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13709		0.13709		0.13768	0.13768		21.32	0.00	0.00	0	0.00
€ / R	On 29/08/2017	Any day expiry			15.57010		15.57010		15.61700	15.61700		10.90	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.63660		15.63660		15.68240	15.68240		12.56	0.00	109,049,648.40	6,974	110,058.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	35.82910		0.03583		31.13610	0.03114	35.829	12.40	0.14	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.66760		15.66760		15.71530	15.71530		12.76	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.76690		15.76690		15.81450	15.81450		13.79	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.87050		15.87050		15.91740	15.91740		14.19	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.93560		15.93560		15.98300	15.98300		14.55	0.00	11,951,700.00	750	33,813.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	25.82360		0.02582		29.29290	0.02929	25.824	14.11	0.05	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	358.15820		0.35816		391.80060	0.39180	358.158	15.30	0.39	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.96490		15.96490		16.01250	16.01250		14.59	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.08520		16.08520		16.13360	16.13360		14.91	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	481.55110		0.48155		477.80830	0.47781	481.551	14.58	0.41	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.23960		16.23960		16.28880	16.28880		15.23	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	232.90040		0.23290		235.53640	0.23554	232.900	14.17	0.22	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	246.72220		0.24672		249.26020	0.24926	246.722	14.19	0.23	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.54180		16.54180		16.59140	16.59140		15.70	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.86480		17.86480		17.91520	17.91520		17.01	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.18293		94.18293		94.04008	94.04008			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.17351		91.17351		91.02735	91.02735			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.91736		89.91736		89.76896	89.76896			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.09698		92.09698		91.94252	91.94252			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.90388		95.90388		95.73997	95.73997			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.46928		94.46928		94.29100	94.29100			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.56613		96.56613		96.37432	96.37432			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.31420		100.31420		100.11347	100.11347			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 21/09/2017	Interest Rate Swap	99.61250	99.61250	99.61250	99.61250	99.61250				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.73935	99.73935	99.73740	99.73740					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.61229	99.61229	99.60670	99.60670					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.67207	99.67207	99.66053	99.66053					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.75409	99.75409	99.75471	99.75471					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.76908	99.76908	99.76562	99.76562					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.88977	98.88977	98.88306	98.88306					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.36372	98.36372	98.35238	98.35238					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.21948	98.21948	98.22031	98.22031					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.49000	98.49000	98.48000	98.48000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.78606	98.78606	98.76685	98.76685					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.08239	99.08239	99.05316	99.05316					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.40049	99.40049	99.36366	99.36366					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.34665	95.34665	95.29955	95.29955					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.54298	94.54298	94.49239	94.49239					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.71677	93.71677	93.66436	93.66436					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.87399	93.87399	93.81992	93.81992					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.05151	96.05151	95.99737	95.99737					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.16079	96.16079	96.10634	96.10634					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.34854	97.34854	97.29431	97.29431					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.55015	99.55015	99.49538	99.49538					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	558.88700	558.88700	559.09100	559.09100					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.15400	569.15400	569.36200	569.36200					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	579.80500	579.80500	580.02300	580.02300					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	642.27500	642.27500	642.25200	642.25200					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	654.07400	654.07400	654.05000	654.05000					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	666.31400	666.31400	666.29600	666.29600					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	576.61800	576.61800	575.77000	575.77000					0.00	0.00	0	616.00
ALBI	On 01/02/2018	Index Future	587.21200	587.21200	586.34700	586.34700					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	598.20000	598.20000	597.32500	597.32500					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.45720	10.45720	10.47740	10.47740				12.26	0.00	0.00	0	25,771.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.59180	10.59180	10.61140	10.61140				14.22	0.00	0.00	0	6,910.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.72410	10.72410	10.74540	10.74540				14.68	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.85370	10.85370	10.87500	10.87500				14.19	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.37580	11.37580	11.39470	11.39470				14.39	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.57430	10.57430	10.56520	10.56520				11.45	0.00	0.00	0	970.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.73250	10.73250	10.72350	10.72350				13.52	0.00	0.00	0	1,250.00

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		10.88560	10.88560		10.87790	10.87790		14.16	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.73890	13.73890		13.75420	13.75420		15.31	0.00	0.00	0	3,508.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.01630	14.01630		14.03260	14.03260		16.81	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.30130	14.30130		14.31810	14.31810		16.86	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.59030	15.59030		15.60910	15.60910		17.35	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.98590	1.98590		1.98920	1.98920		13.08	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.00290	2.00290		2.00660	2.00660		15.08	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.01820	2.01820		2.02220	2.02220		15.74	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.01150	2.01150		2.01680	2.01680		16.63	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		2.10700	2.10700		2.11240	2.11240		13.53	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.14820	2.14820		2.15380	2.15380		16.08	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.41660	2.41660		2.42070	2.42070		17.61	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		10.82900	76.11204		10.86095	75.91865			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future		10.93671	77.51029		10.96982	77.31322			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future		11.04076	75.16897		11.07491	74.96895			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		11.05837	78.82311		11.09548	78.57007			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future		11.16192	80.27090		11.20035	80.01311			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future		11.26702	77.51158		11.30672	77.24973			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		575.25900	575.25900		574.45800	574.45800			0.00	0.00	0	670.00
GOVI	On 01/02/2018	GOVI		585.82800	585.82800		585.01100	585.01100			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
GOVI	On 03/05/2018	GOVI	596.79100		596.79100		595.96500	595.96500			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.69260		1.69260		1.69610	1.69610		13.18	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.72040		1.72040		1.72390	1.72390		14.98	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.74670		1.74670		1.75040	1.75040		16.18	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.87080		1.87080		1.87500	1.87500		17.45	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	129.56774		129.56774		129.66110	129.66110			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	130.64145		130.64145		130.73651	130.73651			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.14452		133.14452		133.24139	133.24139			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	100.19186		100.19186		100.19561	100.19561			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	102.06756		102.06756		102.07139	102.07139			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.99518		102.99518		102.99907	102.99907			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	104.36944		104.36944		104.37325	104.37325			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.32339		106.32339		106.32720	106.32720			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.26205		107.26205		107.26598	107.26598			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	130.50803		130.50803		130.51346	130.51346			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future	131.43050		131.43050		131.43574	131.43574			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	133.94869		133.94869		133.95408	133.95408			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	123.61871		123.61871		123.62318	123.62318			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	125.93311		125.93311		125.93760	125.93760			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	126.73072		126.73072		126.73525	126.73525			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	133.36031		133.36031		133.36504	133.36504			0.00	5,601,133.02	42	22,382.00
I2050	On 01/02/2018	Bond Future	134.16575		134.16575		134.17082	134.17082			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	136.73635		136.73635		136.74146	136.74146			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	250.91200		250.91200		250.93600	250.93600			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future	255.60900		255.60900		255.63400	255.63400			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.50700		260.50700		260.53200	260.53200			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/12/2017	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			0.12770		0.12770		0.12800	0.12800			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12750		0.12750		0.12750	0.12750			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12700		0.12700		0.12700	0.12700			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12650		0.12650		0.12640	0.12640			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12160		0.12160		0.11840	0.11840			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.69050		1.69050		1.68500	1.68500		12.13	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.71770		1.71770		1.71200	1.71200		13.44	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.74470		1.74470		1.73910	1.73910		14.45	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.88340		1.88340		1.87740	1.87740		15.52	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.54800		9.54800		9.56610	9.56610		13.14	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.66610		9.66610		9.68430	9.68430		14.99	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.78270		9.78270		9.80210	9.80210		15.30	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.36130		10.36130		10.36570	10.36570		15.28	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.29550		1.29550		1.29610	1.29610			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30880		1.30880		1.30970	1.30970			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32020		1.32020		1.32240	1.32240			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35190		1.35190		1.34800	1.34800			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.28070		1.28070		1.28040	1.28040			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.28460		1.28460		1.28430	1.28430			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.28860		1.28860		1.28830	1.28830			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.18130		1.18130		1.18220	1.18220			0.00	0.00	0	17.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18710		1.18710		1.18820	1.18820			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19350		1.19350		1.19450	1.19450			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.60643		115.76689		8.60698	115.76319		7.31	0.00	722,269,626.71	6,239	164,837.00
R186	On 02/11/2017	Bond Future	8.75	Put	1,042.52000		1.04252		1,054.10000	1.05410	1,042.520	7.31	0.39	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	536.70000		0.53670		545.92000	0.54592	536.700	7.45	0.24	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.65574		112.59369		8.65634	112.58976		7.37	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	352.19000		0.35219		355.23000	0.35523	352.190	7.09	0.13	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	8.50	Call	1,732.88000		1.73288	1,737.90000	1.73790	1,732.880	7.37	0.44	0.00	0	1,460.00	
R186	On 01/02/2018	Bond Future	8.75	Put	1,942.75000		1.94275	1,951.40000	1.95140	1,942.750	7.52	0.45	0.00	0	820.00	
R186	On 01/02/2018	Bond Future	9.00	Put	1,324.01000		1.32401	1,331.84000	1.33184	1,324.010	7.67	0.34	0.00	0	6,200.00	
R186	On 01/02/2018	Bond Future	9.25	Put	872.75000		0.87275	879.42000	0.87942	872.750	7.81	0.25	0.00	0	820.00	
R186	On 03/05/2018	Bond Future			8.70317		114.70046	8.70361	114.69765		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			301.14315		301.14315	301.15526	301.15526			0.00	0.00	0	2,350.00	
R197	On 01/02/2018	Bond Future			299.73246		299.73246	299.74454	299.74454			0.00	0.00	0	0.00	
R197	On 03/05/2018	Bond Future			305.47532		305.47532	305.48774	305.48774			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			241.36696		241.36696	241.37591	241.37591			0.00	0.00	0	28,758.00	
R202	On 01/02/2018	Bond Future			242.14208		242.14208	242.15074	242.15074			0.00	0.00	0	0.00	
R202	On 03/05/2018	Bond Future			246.78137		246.78137	246.79044	246.79044			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			7.87762		100.89291	7.86745	100.93626		4.08	0.00	38,137,519.98	378	54,163.00	
R2023	On 01/02/2018	Bond Future			7.90821		102.74648	7.89745	102.79050		4.44	0.00	0.00	0	0.00	
R2023	On 03/05/2018	Bond Future			7.92688		100.73908	7.91520	100.78491		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			9.15117		93.76119	9.16204	93.68677			0.00	21,096,267.75	225	56,015.00	
R2030	On 01/02/2018	Bond Future			9.20687		91.47890	9.21815	91.40292			0.00	0.00	0	0.00	
R2030	On 03/05/2018	Bond Future			9.26430		93.19053	9.27583	93.11412			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			9.40125		91.86299	9.40706	91.82061		10.77	0.00	0.00	0	33,318.00	
R2032	On 01/02/2018	Bond Future			9.46315		93.55053	9.46918	93.50717		10.67	0.00	0.00	0	0.00	
R2032	On 01/02/2018	Bond Future	9.20	Call	1,814.18000		1.81418	1,804.78000	1.80478	1,814.180	10.65	0.40	0.00	0	7,500.00	
R2032	On 01/02/2018	Bond Future	9.30	Call	2,120.43000		2.12043	2,109.38000	2.10938	2,120.430	10.71	0.44	0.00	0	7,800.00	
R2032	On 01/02/2018	Bond Future	9.40	Call	2,458.72000		2.45872	2,445.93000	2.44593	2,458.720	10.79	0.49	0.00	0	6,800.00	
R2032	On 01/02/2018	Bond Future	9.45	Call	2,638.16000		2.63816	2,624.47000	2.62447	2,638.160	10.83	0.51	0.00	0	750.00	
R2032	On 03/05/2018	Bond Future			9.52284		91.14379	9.52894	91.10057		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			9.62461		95.38424	9.65603	95.13483			0.00	0.00	0	18,280.00	
R2035	On 01/02/2018	Bond Future			9.69170		97.13664	9.72416	96.88259			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 03/05/2018	Bond Future		9.75287	94.45374		9.78625	94.19585			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		9.73193	91.63877		9.76333	91.39102		12.89	0.00	94,846,126.95	1,035	58,242.00
R2037	On 01/02/2018	Bond Future		9.79521	89.06716		9.82762	88.81470		12.79	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future		9.85984	90.73370		9.89315	90.47744		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		6.90672	104.18521		6.92938	104.16094		0.29	0.00	19,274,263.85	185	47,201.00
R204	On 01/02/2018	Bond Future		6.74931	102.06114		6.77887	102.03629		0.66	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.41562	103.97089		6.45573	103.94658		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		9.82756	94.97148		9.86408	94.66450		13.58	0.00	3,039,087.36	32	15,719.00
R2040	On 01/02/2018	Bond Future		9.89166	92.21080		9.92934	91.89804		13.45	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		9.95702	93.93616		9.99577	93.61843		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		9.86642	91.91716		9.90291	91.60795		14.27	0.00	0.00	0	20,734.00
R2044	On 01/02/2018	Bond Future		9.92891	89.22552		9.96654	88.91048		14.11	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		9.99253	90.89492		10.03120	90.57492		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		9.82709	91.25699		9.86867	90.89482		14.12	0.00	76,564,614.61	839	75,989.00
R2048	On 01/02/2018	Bond Future		9.89054	92.93350		9.93341	92.56463		13.96	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future		9.94849	90.23536		9.99254	89.86043		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		7.30660	102.13782		7.30101	102.14894		1.20	0.00	1,021,378.20	10	40,517.00
R207	On 01/02/2018	Bond Future		7.28409	100.37309		7.27779	100.38430		1.51	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.24791	102.25123		7.23998	102.26364		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		7.46392	98.58745		7.45336	98.61824		2.18	0.00	7,591,233.65	77	32,537.00
R208	On 01/02/2018	Bond Future		7.46820	100.39856		7.45676	100.42975		2.56	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future		7.45831	98.87586		7.44539	98.90862		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			9.58843		72.03987		9.61975	71.83121		12.99	0.00	180,675,993.96	2,508	110,936.00
R209	On 02/11/2017	Bond Future	8.30	Call	16.88000		0.01688		15.24000	0.01524	16.880	12.41	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	335.84000		0.33584		309.56000	0.30956	335.840	12.56	0.16	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.33	Call	893.82000		0.89382		834.47000	0.83447	893.820	12.75	0.34	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,650.82000		1.65082	1,767.59000	1.76759	1,650.820	12.89	12.89	0.49	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,144.71000		1.14471	1,238.50000	1.23850	1,144.710	12.99	12.99	0.39	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	848.21000		0.84821	925.34000	0.92534	848.210	13.11	13.11	0.31	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	632.15000		0.63215	695.17000	0.69517	632.150	13.21	13.21	0.25	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	115.54000		0.11554	132.76000	0.13276	115.540	13.74	13.74	0.06	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.64622		73.36324		9.67848	73.15062		12.77	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,552.13000		1.55213	1,633.85000	1.63385	1,552.130	13.23	13.23	0.34	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,344.62000		1.34462	1,418.56000	1.41856	1,344.620	13.32	13.32	0.31	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.70188		71.58660		9.73498	71.37071		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			186.09464		186.09464		186.10187	186.10187			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			189.57862		189.57862		189.58596	189.58596			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.76221		190.76221		190.76973	190.76973			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			151.07355		151.07355		151.07975	151.07975			0.00	5,287,574.25	35	4,247.00
R212	On 01/02/2018	Bond Future			151.84192		151.84192		151.84814	151.84814			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.75123		154.75123		154.75757	154.75757			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			9.26412		84.17709		9.27497	84.10502		10.54	0.00	0.00	0	63,381.00
R213	On 01/02/2018	Bond Future			9.32374		85.72358		9.33497	85.65007		10.45	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.37728		83.77795		9.38874	83.70395		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			9.72477		71.66698		9.76116	71.41555		13.80	0.00	2,723,345.24	38	43,984.00
R214	On 01/02/2018	Bond Future			9.78497		72.98364		9.82245	72.72748		13.53	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future			9.83973		71.05320		9.87818	70.79292		14.11	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	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	23,432.92000		23,432.92000		23,493.69000	23,493.69000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.72420		9.72420		9.74530	9.74530		11.88	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.73990		10.73990		10.76540	10.76540		15.44	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.77850		3.77850		3.77710	3.77710		10.63	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.69070		3.69070		3.68850	3.68850		13.62	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.49720		3.49720		3.51540	3.51540		15.10	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.45490		1.45490		1.45420	1.45420			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.42850		1.42850		1.42790	1.42790			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.40560		1.40560		1.40490	1.40490			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.27640		1.27640		1.28440	1.28440			0.00	0.00	0	0.00

Total for Derivatives :												1,798,564,781.13	55,676	6 126 391.00
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Grand Total:												1,798,564,781.13	55,676	6 126 391.00
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