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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/05/2017

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 25/05/2017	Any day expiry										
\$ / R		On 25/05/2017	Any day expiry										
\$ / R	13.56	Call	7.64760	0.00765	21.57630	0.02158	7.648	32.46	0.06	0.00	0	2,000.00	
\$ / R		On 26/05/2017	Any day expiry										
\$ / R		On 26/05/2017	Any day expiry										
\$ / R	13.50	Put	462.36280	0.46236	300.69930	0.30070	462.363	28.21	0.90	0.00	0	60.00	
\$ / R	15.97	Call	0.17990	0.00018	0.08280	0.00008	0.180	69.90	0.00	0.00	0	60.00	
\$ / R		On 30/05/2017	Any day expiry										
\$ / R		On 31/05/2017	Any day expiry										
\$ / R		On 05/06/2017	Any day expiry										
\$ / R	13.10	Put	172.94750	0.17295	95.91100	0.09591	172.948	16.25	0.52	0.00	0	30,000.00	
\$ / R	13.77	Call	14.21100	0.01421	28.42590	0.02843	14.211	18.49	0.07	0.00	0	30,000.00	
\$ / R		On 07/06/2017	Any day expiry										
\$ / R		On 09/06/2017	Any day expiry										
\$ / R	13.00	Put	145.54040	0.14554	81.02930	0.08103	145.540	16.45	0.42	0.00	0	20,000.00	
\$ / R		On 12/06/2017	Any day expiry										
\$ / R	13.00	Put	153.15970	0.15316	87.04370	0.08704	153.160	16.06	0.42	0.00	0	100.00	
\$ / R	13.20	Put	262.71230	0.26271	164.77980	0.16478	262.712	16.62	0.58	0.00	0	150.00	

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 19/06/2017	Foreign Exchange Future		13.10860	13.10860		13.29120	13.29120		16.21	0.00	923,146,937.80	70,423	872,885.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	5.67320	0.00567	3.48500	0.00349	5.673	19.67	0.02	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	9.24730	0.00925	6.70420	0.00670	9.247	18.22	0.04	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	11.53060	0.01153	8.33230	0.00833	11.531	17.53	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	16.24730	0.01625	11.65230	0.01165	16.247	16.49	0.06	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	18.27510	0.01828	13.06390	0.01306	18.275	16.14	0.07	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	32.76430	0.03276	20.91420	0.02091	32.764	15.19	0.12	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	518.30000	0.51830	671.40150	0.67140	518.300	15.44	0.81	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	74.03600	0.07404	38.94860	0.03895	74.036	15.55	0.23	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	436.30730	0.43631	578.78800	0.57879	436.307	15.63	0.74	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	99.82590	0.09983	55.45670	0.05546	99.826	15.70	0.28	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	134.90130	0.13490	79.18300	0.07918	134.901	15.87	0.35	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	331.35580	0.33136	455.86520	0.45587	331.356	15.90	0.64	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	285.61730	0.28562	400.39610	0.40040	285.617	16.04	0.58	0.00	0	1,578.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	177.01730	0.17702	109.19610	0.10920	177.017	16.04	0.42	0.00	0	88,355.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	316.59840	0.31660	214.11930	0.21412	316.598	16.73	0.58	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	168.32630	0.16833	245.59000	0.24559	168.326	16.80	0.40	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	349.86080	0.34986	240.30800	0.24031	349.861	16.91	0.61	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	146.10370	0.14610	214.68500	0.21468	146.104	17.05	0.36	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	131.87440	0.13187	195.12280	0.19512	131.874	17.22	0.33	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	116.46680	0.11647	173.69500	0.17369	116.467	17.43	0.30	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	104.91170	0.10491	157.44910	0.15745	104.912	17.60	0.28	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	651.52410	0.65152	506.30250	0.50630	651.524	18.27	0.80	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	68.64000	0.06864	105.33450	0.10533	68.640	18.30	0.19	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	54.62230	0.05462	85.81120	0.08581	54.622	18.56	0.16	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	772.15240	0.77215	619.46490	0.61946	772.152	18.61	0.85	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	807.37550	0.80738	653.06560	0.65307	807.376	18.68	0.86	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	33.13020	0.03313	55.80310	0.05580	33.130	18.91	0.11	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	924.53020	0.92453	764.60310	0.76460	924.530	18.91	0.90	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	29.89740	0.02990	50.62720	0.05063	29.897	18.98	0.10	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,026.33250	1.02633	861.38860	0.86139	1,026.333	19.10	0.92	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,045.06150	1.04506	879.31270	0.87931	1,045.061	19.13	0.92	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,092.14390	1.09214	924.51540	0.92452	1,092.144	19.22	0.93	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,139.56620	1.13957	970.23940	0.97024	1,139.566	19.31	0.94	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	17.22200	0.01722	29.86370	0.02986	17.222	19.34	0.06	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	16.76770	0.01677	29.10330	0.02910	16.768	19.36	0.06	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,235.28920	1.23529	1,063.05700	1.06306	1,235.289	19.48	0.95	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	11.48870	0.01149	20.16470	0.02016	11.489	19.60	0.04	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	9.40590	0.00941	15.42080	0.01542	9.406	20.03	0.03	0.00	0	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	5.83650	0.00584	8.45070	0.00845	5.836	21.11	0.02	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,785.93390	1.78593	1,605.33210	1.60533	1,785.934	21.71	0.98	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	3.74570	0.00375	5.37690	0.00538	3.746	22.18	0.01	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	3.16660	0.00317	4.53160	0.00453	3.167	22.61	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	2.91750	0.00292	4.16910	0.00417	2.918	22.82	0.01	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	1.97550	0.00198	2.80510	0.00281	1.976	23.90	0.01	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	1.70570	0.00171	2.41690	0.00242	1.706	24.33	0.01	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,393.10570	2.39311	2,211.21690	2.21122	2,393.106	24.33	0.99	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	1.30820	0.00131	1.63750	0.00164	1.308	25.85	0.00	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,672.70820	2.67271	2,490.43750	2.49044	2,672.708	25.85	1.00	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	1.32540	0.00133	1.49500	0.00150	1.325	26.43	0.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	1.32790	0.00133	1.47590	0.00148	1.328	26.51	0.00	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	1.36670	0.00137	1.32940	0.00133	1.367	27.67	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	1.39740	0.00140	1.35210	0.00135	1.397	28.51	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	1.43070	0.00143	1.37760	0.00138	1.431	29.34	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	1.45190	0.00145	1.39410	0.00139	1.452	29.83	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	1.64710	0.00165	1.55400	0.00155	1.647	33.74	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.20320	0.00020	0.35140	0.00035	0.203	36.39	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.07040	0.00007	0.12630	0.00013	0.070	36.39	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00660	0.00001	0.01280	0.00001	0.007	36.39	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.12990	13.12990	13.31280	13.31280		16.23	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	513.70690	0.51371	388.57100	0.38857	513.707	17.51	0.68	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	2.34180	0.00234	2.43450	0.00243	2.342	26.89	0.01	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.13440	13.13440	13.31730	13.31730		16.40	0.00	0.00	0	2,142.00
\$ / R	On 05/07/2017	Any day expiry			13.14550	13.14550	13.32850	13.32850		16.24	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	75.45540	0.07546	106.22560	0.10623	75.455	18.73	0.17	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			13.14990	13.14990	13.33300	13.33300		16.27	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			13.15660	13.15660	13.33980	13.33980		16.14	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	78.63080	0.07863	108.53240	0.10853	78.631	18.72	0.17	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.16110	13.16110	13.34420	13.34420		16.18	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	889.79640	0.88980	742.61150	0.74261	889.796	18.42	0.79	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.80430	0.00080	1.33610	0.00134	0.804	28.79	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.16550	13.16550	13.34870	13.34870		16.21	0.00	0.00	0	1,114.00
\$ / R	On 17/07/2017	Any day expiry			13.17220	13.17220	13.35550	13.35550		16.09	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			13.18110	13.18110	13.36440	13.36440		16.27	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.19000	13.19000	13.37340	13.37340		16.19	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	359.04990	0.35905	269.83410	0.26983	359.050	16.19	0.49	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	86.16140	0.08616	113.18470	0.11318	86.161	18.99	0.16	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.19440	13.19440	13.37780	13.37780		16.22	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	553.88580	0.55389	438.08930	0.43809	553.886	16.99	0.61	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	7.21430	0.00721	8.34360	0.00834	7.214	24.20	0.02	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.20310	13.20310	13.38660	13.38660		16.15	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry			13.22730	13.22730	13.41080	13.41080		16.14	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.24050	13.24050	13.42410	13.42410		16.20	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	480.05680	0.48006	381.41760	0.38142	480.057	16.44	0.53	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.26680	13.26680	13.45050	13.45050		16.13	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	587.33190	0.58733	479.57380	0.47957	587.332	16.68	0.56	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	14.29930	0.01430	17.94140	0.01794	14.299	22.82	0.03	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.31040	13.31040	13.49470	13.49470		16.17	0.00	29,628,950.40	2,226	54,646.00

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\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	53.21840	0.05322	42.36290	0.04236	53.218	14.60	0.10	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	148.63050	0.14863	109.40900	0.10941	148.630	15.05	0.22	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	245.61490	0.24561	186.62630	0.18663	245.615	15.41	0.31	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	329.80260	0.32980	257.46020	0.25746	329.803	15.71	0.38	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	640.20260	0.64020	752.16020	0.75216	640.203	15.71	0.62	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	397.28560	0.39729	316.26210	0.31626	397.286	15.93	0.43	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	542.04770	0.54205	443.89410	0.44389	542.048	16.38	0.51	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	414.90690	0.41491	493.81700	0.49382	414.907	16.58	0.46	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	690.12550	0.69013	577.64020	0.57764	690.126	16.85	0.58	648,560.94	83	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Call	370.52550	0.37053	442.34020	0.44234	370.526	16.85	0.42	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	773.28240	0.77328	654.67680	0.65468	773.282	17.10	0.61	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	780.38030	0.78038	661.28290	0.66128	780.380	17.12	0.62	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	319.42070	0.31942	382.68880	0.38269	319.421	17.20	0.37	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	282.66680	0.28267	339.52710	0.33953	282.667	17.49	0.34	0.00	0	800.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	225.62480	0.22562	271.92900	0.27193	225.625	18.02	0.28	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,131.36990	1.13137	992.62900	0.99263	1,131.370	18.07	0.72	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,213.11390	1.21311	1,070.81080	1.07081	1,213.114	18.27	0.74	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	201.78030	0.20178	243.43550	0.24344	201.780	18.29	0.26	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,338.69040	1.33869	1,191.53210	1.19153	1,338.690	18.58	0.77	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	174.59810	0.17460	210.83360	0.21083	174.598	18.65	0.23	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	167.38270	0.16738	202.15770	0.20216	167.383	18.75	0.22	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	144.51650	0.14452	175.42590	0.17543	144.516	19.07	0.19	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	112.49160	0.11249	138.04570	0.13805	112.492	19.52	0.15	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	47.15460	0.04715	58.55880	0.05856	47.155	21.08	0.07	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	31.56530	0.03157	40.70740	0.04071	31.565	21.39	0.05	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	21.12480	0.02112	27.25110	0.02725	21.125	21.71	0.03	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	17.29030	0.01729	22.28600	0.02229	17.290	21.87	0.03	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	16.77940	0.01678	21.62340	0.02162	16.779	21.89	0.03	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	5.26780	0.00527	7.33370	0.00733	5.268	22.11	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.33000	13.33000	13.51460	13.51460		16.17	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	612.10930	0.61211	507.70590	0.50771	612.109	16.56	0.53	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	16.63190	0.01663	22.09930	0.02210	16.632	21.38	0.03	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.33220	13.33220	13.51680	13.51680		16.17	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.38680	13.38680	13.57200	13.57200		16.27	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.39550	13.39550	13.58080	13.58080		16.29	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	330.70740	0.33071	262.76450	0.26276	330.707	15.55	0.34	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	633.14820	0.63315	532.43120	0.53243	633.148	16.48	0.51	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	340.93210	0.34093	397.89480	0.39789	340.932	17.57	0.35	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	33.57080	0.03357	39.75080	0.03975	33.571	22.60	0.04	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.43260	13.43260	13.61840	13.61840		16.24	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.46530	13.46530	13.65150	13.65150		16.29	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	651.02340	0.65102	552.69210	0.55269	651.023	16.38	0.49	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	49.02180	0.04902	60.19830	0.06020	49.022	22.85	0.06	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.50850	13.50850	13.69540	13.69540		16.35	0.00	373,820,720.50	27,673	82,015.00

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 18/12/2017	Foreign Exchange Future	11.75	Put	76.08550	0.07609	60.80160	0.06080	76.086	15.03	0.10	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	108.02450	0.10802	87.08560	0.08709	108.025	14.88	0.13	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	144.65010	0.14465	115.71720	0.11572	144.650	14.84	0.17	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	190.89770	0.19090	149.58430	0.14958	190.898	14.99	0.21	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	218.84060	0.21884	173.22890	0.17323	218.841	15.08	0.23	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	265.59520	0.26560	213.27700	0.21328	265.595	15.20	0.26	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	401.84550	0.40185	329.17730	0.32918	401.846	15.59	0.35	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	458.11810	0.45812	379.41510	0.37942	458.118	15.77	0.38	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	487.74020	0.48774	406.04870	0.40605	487.740	15.86	0.40	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	502.91440	0.50291	419.73850	0.41974	502.914	15.91	0.40	254,692,187.46	46,000	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	576.88340	0.57688	486.89090	0.48689	576.883	16.12	0.44	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	604.53080	0.60453	512.15180	0.51215	604.531	16.19	0.45	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	670.21100	0.67021	760.04950	0.76005	670.211	16.35	0.53	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	922.38230	0.92238	806.93350	0.80693	922.382	17.01	0.56	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	984.39650	0.98440	865.52260	0.86552	984.396	17.16	0.58	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,356.72540	1.35673	1,220.32650	1.22033	1,356.725	18.01	0.67	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	272.09940	0.27210	312.18610	0.31219	272.099	18.81	0.25	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	254.34470	0.25434	292.68620	0.29269	254.345	18.96	0.24	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	252.79300	0.25279	290.91280	0.29091	252.793	18.97	0.24	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	149.66670	0.14967	172.46740	0.17247	149.667	20.12	0.15	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	88.02460	0.08802	98.16200	0.09816	88.025	22.04	0.09	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	86.59800	0.08660	96.50660	0.09651	86.598	22.11	0.09	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	85.55070	0.08555	95.29030	0.09529	85.551	22.17	0.09	19,110,140.00	16,000	0.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	84.18120	0.08418	93.70370	0.09370	84.181	22.24	0.09	39,162,774.42	33,000	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	51.15650	0.05116	62.13400	0.06213	51.156	22.80	0.06	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.51710	13.51710	13.70420	13.70420		16.36	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	664.51940	0.66452	567.62140	0.56762	664.519	16.36	0.47	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	55.84850	0.05585	67.52660	0.06753	55.849	22.80	0.06	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.63160	13.63160	13.82060	13.82060		16.39	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.63590	13.63590	13.82500	13.82500		16.46	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.70370	13.70370	13.89370	13.89370		16.47	0.00	0.00	0	8,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	446.89490	0.44689	379.53320	0.37953	446.895	15.48	0.33	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	632.57320	0.63257	543.62910	0.54363	632.573	16.02	0.41	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	457.55890	0.45756	507.78640	0.50779	457.559	18.20	0.33	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	417.08900	0.41709	463.56580	0.46357	417.089	18.48	0.31	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	353.06860	0.35307	394.59300	0.39459	353.069	18.89	0.27	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.78130	13.78130	13.97230	13.97230		16.56	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,726.51280	1.72651	1,587.07790	1.58708	1,726.513	18.19	0.65	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	358.24640	0.35825	395.83900	0.39584	358.246	19.16	0.26	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.81480	13.81480	14.00630	14.00630		16.55	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.82320	13.82320	14.01480	14.01480		16.53	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.89640	13.89640	14.08910	14.08910		16.71	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	20.28690	0.02029	23.15870	0.02316	20.287	12.28	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	510.59630	0.51060	442.70190	0.44270	510.596	15.64	0.32	0.00	0	750.00

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 18/06/2018	Foreign Exchange Future	13.64	Put	806.38550	0.80639		710.93560	0.71094	806.386	16.36	0.42	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	363.13910	0.36314		397.58730	0.39759	363.139	19.67	0.24	0.00	0	750.00	
\$ / R	On 13/08/2018	Any day expiry			14.01810	14.01810		14.21300	14.21300		16.95	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			14.09410	14.09410		14.29040	14.29040		17.11	0.00	0.00	0	0.00	
\$ / R	On 13/11/2018	Any day expiry			14.21800	14.21800		14.41640	14.41640		17.27	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.28540	14.28540		14.48500	14.48500		17.39	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.41800	14.41800		14.61990	14.61990		17.50	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.48970	14.48970		14.69280	14.69280		17.59	0.00	0.00	0	1,500.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.10860	13.10860		13.29120	13.29120		16.21	0.00	0.00	0	576.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.31040	13.31040		13.49470	13.49470		16.17	0.00	0.00	0	22.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.50850	13.50850		13.69540	13.69540		16.35	0.00	67,542.50	5	47.00	
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.70370	13.70370		13.89370	13.89370		16.47	0.00	0.00	0	3.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.89640	13.89640		14.08910	14.08910		16.71	0.00	0.00	0	147.00	
£ / R	On 31/05/2017	Any day expiry			16.95950	16.95950		17.25260	17.25260		16.47	0.00	0.00	0	69.00	
£ / R	On 19/06/2017	Foreign Exchange Future			17.02670	17.02670		17.32110	17.32110		16.05	0.00	118,352,591.70	6,951	49,698.00	
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	92.65240	0.09265		44.82730	0.04483	92.652	15.44	0.22	0.00	0	500.00	
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	619.35240	0.61935		865.92730	0.86593	619.352	15.44	0.78	0.00	0	600.00	
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	138.73040	0.13873		236.46790	0.23647	138.730	17.16	0.29	0.00	0	300.00	
£ / R	On 18/09/2017	Foreign Exchange Future			17.33710	17.33710		17.63550	17.63550		16.11	0.00	26,005,650.00	1,500	3,473.00	
£ / R	On 18/12/2017	Foreign Exchange Future			17.64550	17.64550		17.94870	17.94870		16.04	0.00	8,822,750.00	500	1,715.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11807	0.11807		0.11978	0.11978		18.14	0.00	0.00	0	122.00	
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12040	0.12040		0.12212	0.12212		16.04	0.00	0.00	0	0.00	
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12275	0.12275		0.12450	0.12450		16.15	0.00	0.00	0	0.00	
€ / R	On 31/05/2017	Any day expiry			14.67160	14.67160		14.90350	14.90350		14.53	0.00	0.00	0	4.00	
€ / R	On 19/06/2017	Foreign Exchange Future			14.73520	14.73520		14.96860	14.96860		15.01	0.00	2,077,663.20	141	70,028.00	
€ / R	On 18/09/2017	Foreign Exchange Future			15.03410	15.03410		15.27060	15.27060		15.19	0.00	0.00	0	7,021.00	
€ / R	On 18/12/2017	Foreign Exchange Future			15.33340	15.33340		15.57480	15.57480		15.43	0.00	0.00	0	4,653.00	
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	178.98510	0.17899		137.55500	0.13755	178.985	14.36	0.19	0.00	0	18,000.00	
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	383.95830	0.38396		452.97980	0.45298	383.958	16.81	0.32	0.00	0	18,000.00	
€ / R	On 19/03/2018	Foreign Exchange Future			15.63580	15.63580		15.88350	15.88350		15.52	0.00	0.00	0	4,010.00	
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	565.95680	0.56596		472.43960	0.47244	565.957	14.90	0.36	0.00	0	5,648.00	
10Y STND	On 17/12/2025	Interest Rate Swap			95.22380	95.22380		95.49979	95.49979			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			92.22052	92.22052		92.52105	92.52105			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			90.95935	90.95935		91.27442	91.27442			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			93.09064	93.09064		93.40932	93.40932			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			96.83608	96.83608		97.15162	97.15162			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			95.40213	95.40213		95.72241	95.72241			0.00	0.00	0	0.00	
10Y STND	On 21/06/2027	Interest Rate Swap			97.44877	97.44877		97.76917	97.76917			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 15/06/2017	Interest Rate Swap	99.60698	99.60698	99.60699	99.60699					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61065	99.61065	99.61171	99.61171					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.80101	99.80101	99.80614	99.80614					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.74707	99.74707	99.75444	99.75444					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.91791	99.91791	99.93477	99.93477					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.83103	99.83103	99.83534	99.83534					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.02355	99.02355	99.03195	99.03195					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.60592	98.60592	98.62241	98.62241					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.53493	98.53493	98.56008	98.56008					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.92000	98.92000	98.95000	98.95000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.31430	99.31430	99.35529	99.35529					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.71081	99.71081	99.76557	99.76557					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.37192	96.37192	96.46170	96.46170					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.59833	95.59833	95.69806	95.69806					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.80242	94.80242	94.91181	94.91181					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.97885	94.97885	95.09978	95.09978					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.16313	97.16313	97.29435	97.29435					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.29662	97.29662	97.43884	97.43884					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.48746	98.48746	98.64168	98.64168					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	546.53900	546.53900	545.94400	545.94400					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	556.99700	556.99700	556.38900	556.38900					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	567.85100	567.85100	567.23500	567.23500					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	629.80500	629.80500	627.91000	627.91000					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	641.85600	641.85600	639.92300	639.92300					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	654.36400	654.36400	652.39700	652.39700					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	569.71300	569.71300	567.73300	567.73300					0.00	0.00	0	600.00
ALBI	On 02/11/2017	Index Future	580.61500	580.61500	578.59500	578.59500					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	591.92900	591.92900	589.87300	589.87300					0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.82450	9.82450	9.94420	9.94420				13.21	0.00	67,847,997.00	6,906	29,758.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.96310	9.96310	10.08310	10.08310				13.09	0.00	0.00	0	2,390.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.10040	10.10040	10.22220	10.22220				13.02	0.00	0.00	0	1,153.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.36960	10.36960	10.50000	10.50000				12.64	0.00	17,182,427.20	1,657	1,499.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.72370	9.72370	9.85680	9.85680				13.94	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.88970	9.88970	10.02450	10.02450				13.83	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.05400	10.05400	10.19170	10.19170				13.87	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.50850	13.50850	13.68050	13.68050				15.83	0.00	0.00	0	1,356.00

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	13.79990		13.79990		13.97250	13.97250		15.76	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.09100		14.09100		14.26750	14.26750		15.95	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.90140		1.90140		1.92870	1.92870		15.42	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.91740		1.91740		1.94550	1.94550		14.99	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.93390		1.93390		1.96240	1.96240		15.19	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.98580		1.98580		2.01580	2.01580		14.92	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 03/08/2017	Bond Future	10.59354	79.29739		10.64584	78.97084				0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.68017	77.02279		10.73428	76.68977				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.76850	78.52361		10.82440	78.18460				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 03/08/2017	Bond Future	10.82438	82.52425		10.87668	82.15475				0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	10.91105	79.84164		10.96517	79.46484				0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	10.99654	81.39732		11.05240	81.01373				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 03/08/2017	GOVI	568.03000	568.03000		566.07900	566.07900				0.00	0.00	0	403.00
GOVI	On 02/11/2017	GOVI	578.89900	578.89900		576.90900	576.90900				0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	590.17900	590.17900		588.15500	588.15500				0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.68430	1.68430		1.70830	1.70830			16.54	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.71380	1.71380		1.73810	1.73810			15.88	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.74220	1.74220		1.76690	1.76690			16.33	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	129.20541	129.20541		129.17871	129.17871				0.00	0.00	0	2,414.00

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
I2025	On 02/11/2017	Bond Future		131.71243	131.71243		131.68478	131.68478			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		132.99121	132.99121		132.96444	132.96444			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 01/02/2018	Bond Future		104.18020	104.18020		104.15947	104.15947			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 03/08/2017	Bond Future		106.20101	106.20101		106.17928	106.17928			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future		107.18484	107.18484		107.16239	107.16239			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		109.32578	109.32578		109.30400	109.30400			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 03/08/2017	Bond Future		130.25950	130.25950		130.44765	130.44765			0.00	2,605,190.00	20	22,459.00
I2038	On 02/11/2017	Bond Future		132.78700	132.78700		132.97833	132.97833			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		133.91827	133.91827		134.11461	134.11461			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 03/08/2017	Bond Future		127.28260	127.28260		127.64760	127.64760			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future		128.16914	128.16914		128.54081	128.54081			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		130.72901	130.72901		131.10974	131.10974			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 03/08/2017	Bond Future		135.05254	135.05254		135.33297	135.33297			0.00	0.00	0	26,079.00
I2050	On 02/11/2017	Bond Future		137.67308	137.67308		137.95849	137.95849			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		138.73103	138.73103		139.02368	139.02368			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 03/08/2017	Index Future		250.48600	250.48600		250.65100	250.65100			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future		255.34600	255.34600		255.51300	255.51300			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		260.44600	260.44600		260.61900	260.61900			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.25000	92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.24000	92.76000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.17000	92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.15000	92.85000		7.15000	92.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	1,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			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
KES / R	On 19/06/2017	Foreign Exchange Future			0.12600		0.12600		0.12800	0.12800			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12500		0.12500		0.12740	0.12740			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12480		0.12480		0.12670	0.12670			0.00	0.00	0	0.00
NOK/R	On 19/06/2017	Foreign Exchange Future			1.57260		1.57260		1.59510	1.59510		14.25	0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.59920		1.59920		1.62190	1.62190		13.42	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.20690		9.20690		9.28230	9.28230		14.04	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.33080		9.33080		9.40620	9.40620		13.95	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.45260		9.45260		9.52870	9.52870		14.02	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.27400		1.27400		1.28850	1.28850			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28920		1.28920		1.30370	1.30370			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30390		1.30390		1.31940	1.31940			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.29890		1.29890		1.30320	1.30320			0.00	0.00	0	8,108.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30250		1.30250		1.30680	1.30680			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30630		1.30630		1.31060	1.31060			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.12410		1.12410		1.12620	1.12620			0.00	0.00	0	202.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.12950		1.12950		1.13160	1.13160			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.13510		1.13510		1.13720	1.13720			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.58992		113.47976		8.64203	113.12342		7.95	0.00	1,285,158,282.00	11,325	92,284.00
R186	On 03/08/2017	Bond Future	8.85	Put	868.60000		0.86860		999.96000	0.99996	868.600	8.01	0.32	0.00	0	750.00
R186	On 03/08/2017	Bond Future	8.90	Put	766.29000		0.76629		886.76000	0.88676	766.290	8.04	0.29	0.00	0	1,050.00
R186	On 03/08/2017	Bond Future	9.00	Put	590.49000		0.59049		690.59000	0.69059	590.490	8.10	0.24	0.00	0	2,604.00
R186	On 03/08/2017	Bond Future	9.35	Put	214.23000		0.21423		260.46000	0.26046	214.230	8.31	0.11	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	132.47000		0.13247		163.86000	0.16386	132.470	8.40	0.07	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.62370		115.65104		8.67804	115.28757		7.86	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.65452		112.60169		8.71107	112.23185		8.16	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 03/08/2017	Bond Future			297.84258		297.84258		297.78040	297.78040			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			303.62166		303.62166		303.55738	303.55738			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			302.63238		302.63238		302.57009	302.57009			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 03/08/2017	Bond Future			242.55491		242.55491		242.81731	242.81731			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future			247.26136		247.26136		247.52778	247.52778			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
R202	On 01/02/2018	Bond Future	248.45334		248.45334		248.72790	248.72790			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 03/08/2017	Bond Future	7.98192		102.35671		8.01344	102.21829		5.29	0.00	55,989,120.37	547	32,301.00
R2023	On 02/11/2017	Bond Future	7.99725		100.38473		8.03065	100.24342		4.79	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	8.00766		102.34078		8.04294	102.19734		4.94	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 03/08/2017	Bond Future	9.06873		92.28203		9.12068	91.92057			0.00	0.00	0	32,213.00
R2030	On 02/11/2017	Bond Future	9.10944		94.04765		9.16317	93.67903			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future	9.14826		91.87506		9.20375	91.49993			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 03/08/2017	Bond Future	9.22242		95.18265		9.27937	94.75660		11.19	0.00	0.00	0	26,671.00
R2032	On 02/11/2017	Bond Future	9.26759		92.84587		9.32642	92.41140		11.78	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.31091		94.65491		9.37156	94.21266		11.59	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 03/08/2017	Bond Future	9.40362		99.36948		9.45541	98.94484			0.00	0.00	0	9,951.00
R2035	On 02/11/2017	Bond Future	9.45234		96.76974		9.50577	96.33673			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.50040		98.65534		9.55544	98.21459			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 03/08/2017	Bond Future	9.50246		91.36065		9.55430	90.93750		13.25	0.00	0.00	0	57,059.00
R2037	On 02/11/2017	Bond Future	9.54838		93.10866		9.60178	92.67718		13.44	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.59304		90.66749		9.64799	90.22813		13.82	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 03/08/2017	Bond Future	7.30355		101.92718		7.33190	101.89060		1.06	0.00	0.00	0	41,529.00
R204	On 02/11/2017	Bond Future	7.19468		103.87741		7.22987	103.83990		0.55	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future	6.98741		101.86123		7.03224	101.82366		0.80	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 03/08/2017	Bond Future	9.59323		94.75998		9.64507	94.30808		13.91	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future	9.64017		96.57306		9.69356	96.11219		14.14	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future	9.68597		93.94903		9.74088	93.47982		14.54	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 03/08/2017	Bond Future	9.65789		91.55909		9.70970	91.10485		14.57	0.00	0.00	0	22,344.00

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
R2044	On 02/11/2017	Bond Future			9.70456		93.31094		9.75788	92.84775		14.85	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.75015		90.74846		9.80495	90.27692		15.26	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 03/08/2017	Bond Future			9.62813		95.21142		9.67982	94.74536		14.45	0.00	0.00	0	69,161.00
R2048	On 02/11/2017	Bond Future			9.67595		92.59557		9.72915	92.12040		15.42	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.72318		94.39983		9.77788	93.91592		15.09	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 03/08/2017	Bond Future			7.36912		100.20428		7.39073	100.15698		1.92	0.00	30,662,509.68	306	45,633.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,784.13000		1.78413		1,738.26000	1.73826	1,784.130	1.99	0.98	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.31479		102.12154		7.33916	102.07309		1.50	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.23002		100.46933		7.25739	100.42060		1.76	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 03/08/2017	Bond Future			7.51100		99.99702		7.53746	99.91521		3.18	0.00	0.00	0	32,968.00
R208	On 02/11/2017	Bond Future			7.49107		98.50836		7.51981	98.42472		2.64	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.45747		100.42781		7.48851	100.34321		2.88	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.37017		74.94478		9.42179	74.58967		13.15	0.00	0.00	0	71,259.00
R209	On 02/11/2017	Bond Future			9.41255		73.22879		9.46566	72.86667		14.10	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	405.53000		0.40553		365.26000	0.36526	405.530	13.51	0.13	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,508.60000		1.50860		1,392.27000	1.39227	1,508.600	13.66	0.35	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,215.04000		1.21504		1,323.13000	1.32313	1,215.040	14.32	0.27	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	485.38000		0.48538		538.56000	0.53856	485.380	14.86	0.13	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.45319		74.65561		9.50773	74.28693		13.82	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 03/08/2017	Bond Future			187.27857		187.27857		187.24021	187.24021			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			188.51230		188.51230		188.47252	188.47252			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.27759		192.27759		192.23927	192.23927			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
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	148.96567		148.96567		148.93470	148.93470			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future	151.85610		151.85610		151.82403	151.82403			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	152.82912		152.82912		152.79810	152.79810			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 03/08/2017	Bond Future	9.09840		86.89054		9.15014	86.53858		10.91	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future	9.14070		85.00303		9.19413	84.64409		11.54	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.18198		86.65932		9.23708	86.29389		11.37	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 03/08/2017	Bond Future	9.53091		74.57994		9.58253	74.21208		13.92	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future	9.57598		72.71040		9.62906	72.33531		15.00	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.62033		74.12716		9.67483	73.74530		14.66	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,542.07000	22,542.07000			22,882.27000	22,882.27000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.44490	9.44490			9.59380	9.59380		14.33	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.65140	3.65140			3.70800	3.70800		14.42	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.39120	1.39120			1.41050	1.41050			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.36230	1.36230			1.38240	1.38240			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.33890	1.33890			1.35760	1.35760			0.00	0.00	0	0.00
Total for Derivatives :												3,254,981,995.17	225,263	3,865,604.00
Grand Total:												3,254,981,995.17	225,263	3,865,604.00