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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 29/05/2017

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	
<b>Derivatives</b>														
\$ / R	On 29/05/2017	Any day expiry	12.99750	12.99750		12.86010	12.86010		19.64	0.00	259,950,000.00	20,000	0.00	
\$ / R	On 30/05/2017	Any day expiry	12.97450	12.97450		12.86010	12.86010		19.47	0.00	0.00	0	1,391.00	
\$ / R	On 31/05/2017	Any day expiry	12.97450	12.97450		12.86010	12.86010		19.79	0.00	0.00	0	1,200.00	
\$ / R	On 05/06/2017	Any day expiry	12.98510	12.98510		12.87260	12.87260		18.59	0.00	0.00	0	0.00	
\$ / R	On 05/06/2017	Any day expiry	13.10	Put	202.42500	0.20242	292.94710	0.29295	202.425	19.07	0.63	0.00	0	30,000.00
\$ / R	On 05/06/2017	Any day expiry	13.77	Call	5.44590	0.00545	5.15450	0.00515	5.446	22.99	0.03	0.00	0	30,000.00
\$ / R	On 06/06/2017	Any day expiry	12.98760	12.98760		12.87510	12.87510		18.36	0.00	0.00	0	30,000.00	
\$ / R	On 06/06/2017	Any day expiry	13.10	Put	207.32720	0.20733	297.49210	0.29749	207.327	18.72	0.62	0.00	0	30,000.00
\$ / R	On 07/06/2017	Any day expiry	12.99010	12.99010		12.87760	12.87760		18.18	0.00	0.00	0	0.00	
\$ / R	On 09/06/2017	Any day expiry	12.99470	12.99470		12.88230	12.88230		17.90	0.00	0.00	0	0.00	
\$ / R	On 09/06/2017	Any day expiry	13.00	Call	158.47600	0.15848	124.59270	0.12459	158.476	17.90	0.50	260,171,304.00	40,000	0.00
\$ / R	On 09/06/2017	Any day expiry	13.00	Put	163.77600	0.16378	242.29270	0.24229	163.776	17.90	0.50	0.00	0	20,000.00
\$ / R	On 12/06/2017	Any day expiry	13.00160	13.00160		12.88950	12.88950		17.05	0.00	0.00	0	0.00	
\$ / R	On 12/06/2017	Any day expiry	12.90	Put	126.43460	0.12643	191.01310	0.19101	126.435	17.05	0.40	0.00	0	200.00
\$ / R	On 12/06/2017	Any day expiry	13.00	Put	172.40920	0.17241	250.21940	0.25022	172.409	17.05	0.49	0.00	0	100.00
\$ / R	On 12/06/2017	Any day expiry	13.03	Call	160.35410	0.16035	0.00000	0.00000	160.354	17.13	0.48	249,983,305.60	40,000	40,000.00

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 12/06/2017	Any day expiry	13.20	Put	296.11270	0.29611	391.00320	0.39100	296.113	17.56	0.66	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.01770	13.01770	12.90610	12.90610		16.66	0.00	1,533,927,661.80	117,834	912,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	5.01430	0.00501	7.35400	0.00735	5.014	20.68	0.02	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	7.20190	0.00720	11.52330	0.01152	7.202	18.48	0.03	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	8.63560	0.00864	14.34930	0.01435	8.636	17.48	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	11.61670	0.01162	20.35180	0.02035	11.617	15.98	0.05	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	12.91780	0.01292	26.04590	0.02605	12.918	15.48	0.06	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	32.18570	0.03219	61.62790	0.06163	32.186	15.37	0.13	0.00	0	1,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	430.39580	0.43040	360.98270	0.36098	430.396	15.75	0.78	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	79.23260	0.07923	126.72670	0.12673	79.233	15.91	0.26	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	352.78300	0.35278	293.09550	0.29310	352.783	16.04	0.71	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	109.16230	0.10916	164.57390	0.16457	109.162	16.14	0.32	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	149.92740	0.14993	213.80530	0.21381	149.927	16.40	0.40	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	256.74110	0.25674	210.96070	0.21096	256.741	16.45	0.58	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	216.36520	0.21637	178.05250	0.17805	216.365	16.66	0.52	0.00	0	1,078.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	198.66520	0.19867	271.95250	0.27195	198.665	16.66	0.48	0.00	0	88,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	354.53840	0.35454	445.47160	0.44547	354.538	17.43	0.66	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	116.49660	0.11650	96.94270	0.09694	116.497	17.49	0.33	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	390.61870	0.39062	484.25540	0.48426	390.619	17.59	0.69	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	98.19590	0.09820	82.20340	0.08220	98.196	17.71	0.29	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	86.72130	0.08672	72.96180	0.07296	86.721	17.86	0.26	13,680,337.44	4,000	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	74.54170	0.07454	63.14260	0.06314	74.542	18.05	0.23	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	65.59870	0.06560	55.91890	0.05592	65.599	18.20	0.21	541,446.33	200	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	712.44670	0.71245	818.38910	0.81839	712.447	18.83	0.86	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	39.15840	0.03916	33.60100	0.03360	39.158	18.87	0.13	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	30.51490	0.03051	25.83240	0.02583	30.515	19.27	0.11	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	840.61720	0.84062	947.75770	0.94776	840.617	19.39	0.90	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	877.93360	0.87793	985.34990	0.98535	877.934	19.55	0.91	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	18.57370	0.01857	15.13800	0.01514	18.574	20.07	0.07	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,000.87370	1.00087	1,109.03800	1.10904	1,000.874	20.07	0.93	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	16.83080	0.01683	13.58970	0.01359	16.831	20.23	0.06	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,106.47750	1.10648	1,215.14520	1.21515	1,106.478	20.51	0.95	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,125.80240	1.12580	1,234.55170	1.23455	1,125.802	20.59	0.95	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,174.25770	1.17426	1,283.20000	1.28320	1,174.258	20.80	0.95	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,222.89720	1.22290	1,332.17840	1.33218	1,222.897	21.00	0.96	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	10.09960	0.01010	7.94660	0.00795	10.100	21.08	0.04	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	9.86020	0.00986	7.78660	0.00779	9.860	21.12	0.04	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,320.70810	1.32071	1,430.66480	1.43066	1,320.708	21.43	0.97	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	7.26270	0.00726	5.89590	0.00590	7.263	21.77	0.03	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	5.92240	0.00592	4.87140	0.00487	5.922	22.27	0.02	0.00	0	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	3.65360	0.00365	3.10940	0.00311	3.654	23.51	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,875.13530	1.87514	1,986.36060	1.98636	1,875.135	24.21	0.99	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	2.34290	0.00234	2.06490	0.00206	2.343	24.75	0.01	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	1.98250	0.00198	1.77200	0.00177	1.983	25.25	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	15.15	Call	1.82770	0.00183		1.64510	0.00165	1.828	25.50	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	1.24420	0.00124		1.15960	0.00116	1.244	26.74	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	1.07750	0.00108		1.01800	0.00102	1.078	27.23	0.00	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,483.37750	2.48338	2,594.91800	2,594.92	2,483.378	2,483.378	27.23	1.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	0.87540	0.00088		1.05680	0.00106	0.875	29.09	0.00	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,763.17540	2.76318	2,874.95680	2,874.96	2,763.175	2,763.175	29.09	1.00	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	0.85540	0.00086		1.06960	0.00107	0.855	29.62	0.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	0.85270	0.00085		1.07150	0.00107	0.853	29.69	0.00	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	0.81920	0.00082		1.10050	0.00110	0.819	30.75	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	0.79960	0.00080		1.12360	0.00112	0.800	31.51	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	0.78300	0.00078		1.14860	0.00115	0.783	32.26	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	0.77440	0.00077		1.16460	0.00116	0.774	32.72	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	0.73430	0.00073		1.31270	0.00131	0.734	36.27	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.03740	0.00004		0.06210	0.00006	0.037	37.56	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.01040	0.00001		0.01910	0.00002	0.010	37.56	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00060	0.00000		0.00140	0.00000	0.001	37.56	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.03840	13.03840	12.92750	12.92750			16.71	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	565.18670	0.56519	660.50580	0.66051	565.187	565.187	18.12	0.74	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	1.67680	0.00168		1.81230	0.00181	1.677	29.24	0.01	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.04300	13.04300	12.93220	12.93220			16.71	0.00	0.00	0	3,142.00
\$ / R	On 05/07/2017	Any day expiry			13.05410	13.05410	12.94310	12.94310			16.47	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	50.58410	0.05058	43.82680	0.04383	50.584	50.584	19.05	0.13	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			13.05850	13.05850	12.94740	12.94740			16.49	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			13.06510	13.06510	12.95400	12.95400			16.32	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	54.32720	0.05433	47.26890	0.04727	54.327	54.327	19.00	0.13	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.06960	13.06960	12.95830	12.95830			16.35	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	953.10850	0.95311	1,054.72960	1.05473	953.109	953.109	18.72	0.83	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.49900	0.00050		0.43160	0.00043	0.499	30.06	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.07400	13.07400	12.96270	12.96270			16.36	0.00	0.00	0	1,804.00
\$ / R	On 17/07/2017	Any day expiry			13.08070	13.08070	12.96920	12.96920			16.34	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			13.08950	13.08950	12.97790	12.97790			16.38	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.09840	13.09840	12.98660	12.98660			16.27	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	395.67590	0.39568	470.01580	0.47002	395.676	395.676	16.52	0.53	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	63.17000	0.06317	55.62450	0.05562	63.170	63.170	19.16	0.13	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.10280	13.10280	12.99090	12.99090			16.29	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	600.87320	0.60087	687.09220	0.68709	600.873	600.873	17.29	0.65	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	5.83520	0.00584		5.83970	0.00584	5.835	25.36	0.01	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.11170	13.11170	12.99960	12.99960			16.17	0.00	0.00	0	3,274.00
\$ / R	On 11/08/2017	Any day expiry			13.13540	13.13540	13.02250	13.02250			16.19	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.14840	13.14840	13.03500	13.03500			16.11	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	518.49340	0.51849	597.31220	0.59731	518.493	518.493	16.57	0.56	501,411,600.00	68,000	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.17430	13.17430	13.05990	13.05990			15.96	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	628.31740	0.62832	711.89690	0.71190	628.317	628.317	16.73	0.60	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	12.71290	0.01271		10.24110	0.01024	12.713	23.71	0.02	0.00	0	60.00

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			13.21770	13.21770		13.10280	13.10280		16.03	0.00	90,514,809.60	6,848	63,647.00
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	57.15000	0.05715	75.25290	0.07525	57.150	14.56	0.11	0.00	0	7,202.00			
\$ / R	12.20	Put	On 18/09/2017	Foreign Exchange Future	89.55350	0.08955	114.24570	0.11425	89.554	14.75	0.15	0.00	0	1,000.00			
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	160.43890	0.16044	197.30690	0.19731	160.439	15.02	0.24	471,027.28	150	1,125.00			
\$ / R	12.60	Put	On 18/09/2017	Foreign Exchange Future	191.39020	0.19139	233.26940	0.23327	191.390	15.14	0.27	0.00	0	40.00			
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	265.69890	0.26570	316.44050	0.31644	265.699	15.44	0.34	0.00	0	3,000.00			
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	354.97770	0.35498	414.40780	0.41441	354.978	15.73	0.41	0.00	0	13,099.00			
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	572.67770	0.57268	517.20780	0.51721	572.678	15.73	0.59	0.00	0	4,351.00			
\$ / R	13.13	Call	On 18/09/2017	Foreign Exchange Future	508.57970	0.50858	458.98630	0.45899	508.580	15.92	0.55	0.00	0	250.00			
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	426.20170	0.42620	492.06410	0.49206	426.202	15.94	0.46	0.00	0	90.00			
\$ / R	13.30	Call	On 18/09/2017	Foreign Exchange Future	435.32300	0.43532	393.40240	0.39340	435.323	16.23	0.49	0.00	0	500.00			
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	579.68610	0.57969	656.23020	0.65623	579.686	16.43	0.54	0.00	0	3,500.00			
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	362.55610	0.36256	327.54480	0.32754	362.556	16.63	0.43	0.00	0	6,020.00			
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future	733.91750	0.73392	817.80960	0.81781	733.918	16.90	0.61	0.00	0	216,962.00			
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future	820.14320	0.82014	907.39670	0.90740	820.143	17.14	0.64	0.00	0	20,000.00			
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	827.49110	0.82749	915.01450	0.91501	827.491	17.16	0.65	0.00	0	960.00			
\$ / R	13.80	Call	On 18/09/2017	Foreign Exchange Future	274.82890	0.27483	248.49950	0.24850	274.829	17.24	0.34	0.00	0	10,000.00			
\$ / R	13.94	Call	On 18/09/2017	Foreign Exchange Future	241.44750	0.24145	218.52370	0.21852	241.448	17.52	0.31	0.00	0	800.00			
\$ / R	14.20	Call	On 18/09/2017	Foreign Exchange Future	190.03550	0.19004	172.41420	0.17241	190.035	18.05	0.25	0.00	0	90.00			
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	1,188.88460	1.18888	1,286.52080	1.28652	1,188.885	18.09	0.75	0.00	0	110.00			
\$ / R	14.25	Call	On 18/09/2017	Foreign Exchange Future	181.53250	0.18153	0.00000	0.00000	181.533	18.15	0.24	480,127.34	150	150.00			
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	1,272.59910	1.27260	1,371.92410	1.37192	1,272.599	18.29	0.77	0.00	0	110.00			
\$ / R	14.33	Call	On 18/09/2017	Foreign Exchange Future	168.75390	0.16875	153.33910	0.15334	168.754	18.31	0.23	0.00	0	3,000.00			
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	1,400.94330	1.40094	1,501.84750	1.50185	1,400.943	18.60	0.80	0.00	0	150.00			
\$ / R	14.50	Call	On 18/09/2017	Foreign Exchange Future	144.67870	0.14468	130.82500	0.13082	144.679	18.66	0.20	0.00	0	17,402.00			
\$ / R	14.55	Call	On 18/09/2017	Foreign Exchange Future	137.79570	0.13780	124.69610	0.12470	137.796	18.73	0.19	0.00	0	1,125.00			
\$ / R	14.72	Call	On 18/09/2017	Foreign Exchange Future	116.75790	0.11676	105.97200	0.10597	116.758	18.99	0.17	0.00	0	20,000.00			
\$ / R	15.00	Call	On 18/09/2017	Foreign Exchange Future	88.97420	0.08897	81.23210	0.08123	88.974	19.41	0.13	0.00	0	10,600.00			
\$ / R	16.00	Call	On 18/09/2017	Foreign Exchange Future	34.94290	0.03494	31.83790	0.03184	34.943	20.93	0.06	0.00	0	3,680.00			
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	24.94090	0.02494	21.74970	0.02175	24.941	21.60	0.04	0.00	0	960.00			
\$ / R	16.50	Call	On 18/09/2017	Foreign Exchange Future	22.98440	0.02298	19.80140	0.01980	22.984	21.77	0.04	0.00	0	10,000.00			
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	18.10420	0.01810	14.99880	0.01500	18.104	22.27	0.03	0.00	0	110.00			
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	15.52540	0.01553	12.50520	0.01251	15.525	22.61	0.03	0.00	0	650.00			
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	15.17780	0.01518	12.17170	0.01217	15.178	22.66	0.03	0.00	0	110.00			
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	4.72000	0.00472	3.42610	0.00343	4.720	22.86	0.01	0.00	0	3,099.00			
\$ / R			On 27/09/2017	Any day expiry	13.23720	13.23720	13.12220	13.12220		16.12	0.00	0.00	0	377.00			
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	652.03330	0.65203	730.46170	0.73046	652.033	16.61	0.56	0.00	0	60.00			
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	16.26000	0.01626	11.97550	0.01198	16.260	22.35	0.03	0.00	0	60.00			
\$ / R			On 28/09/2017	Any day expiry	13.23940	13.23940	13.12440	13.12440		16.12	0.00	0.00	0	0.00			
\$ / R			On 23/10/2017	Any day expiry	13.29370	13.29370	13.17820	13.17820		16.14	0.00	0.00	0	334.00			
\$ / R			On 27/10/2017	Any day expiry	13.30240	13.30240	13.18680	13.18680		16.17	0.00	0.00	0	0.00			
\$ / R	12.92	Put	On 27/10/2017	Any day expiry	355.36880	0.35537	408.37520	0.40838	355.369	15.60	0.37	0.00	0	1,000.00			
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	672.46830	0.67247	746.59240	0.74659	672.468	16.53	0.53	0.00	0	60.00			
\$ / R	14.10	Call	On 27/10/2017	Any day expiry	300.24350	0.30024	274.38010	0.27438	300.243	17.62	0.32	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 27/10/2017	Any day expiry	17.45	Call	17.71250	0.01771	19.54100	0.01954	17.713	21.13	0.03	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.33930	13.33930	13.22350	13.22350		16.20	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.37190	13.37190	13.25580	13.25580		16.18	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	689.39830	0.68940	759.77980	0.75978	689.398	16.43	0.51	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	36.16950	0.03617	33.41650	0.03342	36.169	22.38	0.04	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.41420	13.41420	13.29730	13.29730		16.22	0.00	1,234,106.40	92	84,572.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	79.99050	0.07999	91.46000	0.09146	79.991	14.93	0.11	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	111.94120	0.11194	130.57150	0.13057	111.941	14.69	0.14	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	153.96220	0.15396	180.33750	0.18034	153.962	14.78	0.18	87,713,409.60	36,000	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	203.22220	0.20322	235.18450	0.23518	203.222	14.94	0.22	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	232.92750	0.23293	267.96360	0.26796	232.928	15.03	0.25	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	282.54470	0.28254	322.31660	0.32232	282.545	15.16	0.28	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	428.39680	0.42840	481.96750	0.48197	428.397	15.62	0.37	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	487.20210	0.48720	544.64290	0.54464	487.202	15.80	0.40	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	518.09550	0.51810	577.43320	0.57743	518.096	15.89	0.42	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	533.91000	0.53391	594.18150	0.59418	533.910	15.94	0.43	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	610.85550	0.61086	675.60910	0.67561	610.856	16.15	0.46	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	639.56190	0.63956	706.00940	0.70601	639.562	16.22	0.47	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	613.50510	0.61351	565.89720	0.56590	613.505	16.38	0.50	0.00	0	9,816.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	968.30300	0.96830	1,048.06470	1.04806	968.303	17.05	0.59	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,032.04050	1.03204	1,114.04590	1.11405	1,032.041	17.19	0.61	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,413.57530	1.41358	1,505.21660	1.50522	1,413.575	18.05	0.70	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	240.21430	0.24021	220.74210	0.22074	240.214	18.81	0.23	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	223.90120	0.22390	205.79810	0.20580	223.901	18.95	0.22	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	222.47940	0.22248	204.49640	0.20450	222.479	18.96	0.22	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	175.02950	0.17503	161.08010	0.16108	175.030	19.44	0.18	0.00	0	9,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	128.77150	0.12877	119.23840	0.11924	128.771	20.08	0.14	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	73.05390	0.07305	69.48770	0.06949	73.054	21.91	0.08	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	69.54440	0.06954	66.29260	0.06629	69.544	22.10	0.07	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	38.52870	0.03853	35.52530	0.03553	38.529	22.36	0.04	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.42270	13.42270	13.30560	13.30560		16.23	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	701.85060	0.70185	770.91230	0.77091	701.851	16.39	0.49	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	42.59170	0.04259	39.20790	0.03921	42.592	22.39	0.05	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.44590	13.44590	13.43350	13.43350		16.24	0.00	13,433,500.00	1,000	1,000.00
\$ / R	On 13/02/2018	Any day expiry			13.53460	13.53460	13.41540	13.41540		16.31	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.53880	13.53880	13.41950	13.41950		16.31	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.60560	13.60560	13.48470	13.48470		16.32	0.00	136,056.00	10	9,077.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	472.68460	0.47268	524.54000	0.52454	472.685	15.47	0.35	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	665.14590	0.66515	728.02620	0.72803	665.146	16.01	0.43	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	417.60010	0.41760	388.87050	0.38887	417.600	18.20	0.32	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	378.47930	0.37848	351.77990	0.35178	378.479	18.45	0.29	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	318.74050	0.31874	295.97670	0.29598	318.740	18.86	0.25	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.68220	13.68220	13.55930	13.55930		16.39	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,784.03300	1.78403	1,875.59790	1.87560	1,784.033	18.18	0.67	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 25/04/2018	Any day expiry	15.81	Call	324.43140	0.32443	302.09820	0.30210	324.431	19.12	0.24	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.71540	13.71540	13.59160	13.59160		16.38	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.72370	13.72370	13.59960	13.59960		16.37	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.79550	13.79550	13.67010	13.67010		16.53	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	23.24840	0.02325	29.99450	0.02999	23.248	12.36	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	532.16280	0.53216	585.12360	0.58512	532.163	15.54	0.33	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	840.22450	0.84022	909.24030	0.90924	840.224	16.31	0.44	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	330.93200	0.33093	309.26820	0.30927	330.932	19.62	0.23	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.91610	13.91610	13.78870	13.78870		16.80	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.99140	13.99140	13.86290	13.86290		16.97	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.11410	14.11410	13.98370	13.98370		17.15	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.18090	14.18090	14.04940	14.04940		17.28	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.31220	14.31220	14.17870	14.17870		17.40	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.38320	14.38320	14.24870	14.24870		17.49	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.01770	13.01770	12.90610	12.90610		16.66	0.00	26,035.40	2	600.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.21770	13.21770	13.10280	13.10280		16.03	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.41420	13.41420	13.29730	13.29730		16.22	0.00	0.00	0	47.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.60560	13.60560	13.48470	13.48470		16.32	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.79550	13.79550	13.67010	13.67010		16.53	0.00	0.00	0	147.00
£ / R	On 31/05/2017	Any day expiry			16.65690	16.65690	16.45590	16.45590		19.64	0.00	0.00	0	69.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.72040	16.72040	16.52280	16.52280		16.62	0.00	24,746,192.00	1,480	52,785.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	386.52500	0.38653	290.22840	0.29023	386.525	16.47	0.64	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	166.12500	0.16613	267.42840	0.26743	166.125	16.47	0.36	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	53.62520	0.05363	43.39310	0.04339	53.625	17.82	0.15	0.00	0	300.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.02490	17.02490	16.82190	16.82190		15.87	0.00	578,846.60	34	3,673.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.32740	17.32740	17.12070	17.12070		15.93	0.00	95,370,009.60	5,504	4,136.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.62650	17.62650	17.41360	17.41360		15.48	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.93000	17.93000	17.70880	17.70880		15.46	0.00	0.00	0	3,032.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11703	0.11703	0.11607	0.11607		18.97	0.00	0.00	0	122.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11933	0.11933	0.11835	0.11835		15.67	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12165	0.12165	0.12065	0.12065		15.76	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12401	0.12401	0.12000	0.12000		15.57	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry			14.49640	14.49640	14.38340	14.38340		18.12	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.55720	14.55720	14.44710	14.44710		15.99	0.00	13,509,081.60	928	68,869.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.85300	14.85300	14.73890	14.73890		15.07	0.00	3,119,130.00	210	7,114.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.14840	15.14840	15.03220	15.03220		15.26	0.00	0.00	0	4,753.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	204.87820	0.20488	235.59240	0.23559	204.878	14.22	0.21	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	323.45150	0.32345	299.69740	0.29970	323.452	16.96	0.29	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.44300	15.44300	15.32200	15.32200		15.42	0.00	154,430.00	10	4,010.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	636.28730	0.63629	695.89630	0.69590	636.287	14.99	0.40	0.00	0	5,648.00

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
10Y STND	On 17/12/2025	Interest Rate Swap	95.35600	95.35600	95.35600	94.85174	94.85174				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	92.37014	92.37014	92.37014	91.84556	91.84556				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	91.12006	91.12006	91.12006	90.58027	90.58027				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	93.25928	93.25928	93.25928	92.71405	92.71405				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	97.00884	97.00884	97.00884	96.46573	96.46573				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	95.58126	95.58126	95.58126	95.02549	95.02549				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	97.63398	97.63398	97.63398	97.07403	97.07403				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60698	99.60698	99.60698	99.60698	99.60698				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61341	99.61341	99.61341	99.61295	99.61295				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.80833	99.80833	99.80833	99.80193	99.80193				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.75019	99.75019	99.75019	99.73646	99.73646				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.90736	99.90736	99.90736	99.88177	99.88177				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.83882	99.83882	99.83882	99.83252	99.83252				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.02846	99.02846	99.02846	99.01430	99.01430				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59468	98.59468	98.59468	98.57024	98.57024				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.52148	98.52148	98.52148	98.48112	98.48112				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.90000	98.90000	98.90000	98.85000	98.85000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.29679	99.29679	99.29679	99.23393	99.23393				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.69844	99.69844	99.69844	99.62088	99.62088				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.38653	96.38653	96.38653	96.19659	96.19659				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.62213	95.62213	95.62213	95.41457	95.41457				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.83445	94.83445	94.83445	94.60518	94.60518				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.02323	95.02323	95.02323	94.76437	94.76437				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.21955	97.21955	97.21955	96.93322	96.93322				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.36378	97.36378	97.36378	97.05191	97.05191				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.56768	98.56768	98.56768	98.23234	98.23234				0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	545.26500	545.26500	545.26500	547.25900	547.25900				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	555.69900	555.69900	555.69900	557.72900	557.72900				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	566.52500	566.52500	566.52500	568.59700	568.59700				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	628.96500	628.96500	628.96500	632.49000	632.49000				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	641.00000	641.00000	641.00000	644.59000	644.59000				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	653.48800	653.48800	653.48800	657.15200	657.15200				0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	567.53000	567.53000	567.53000	571.39800	571.39800				0.00	0.00	0	600.00
ALBI	On 02/11/2017	Index Future	578.38900	578.38900	578.38900	582.32900	582.32900				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	589.65800	589.65800	589.65800	593.67700	593.67700				0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.68570	9.68570	9.68570	9.60190	9.60190			13.91	0.00	0.00	0	23,410.00

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
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.82200	9.82200	9.73590	9.73590	13.08	0.00	0.00	0	2,227.00			
AU\$ / R	On 18/12/2017	Foreign Exchange Future	9.95670	9.95670	9.86980	9.86980	13.04	0.00	0.00	0	1,153.00			
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.08930	10.08930	10.00000	10.00000	12.63	0.00	0.00	0	0.00			
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.22200	10.22200	10.12900	10.12900	12.58	0.00	0.00	0	1,499.00			
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.68860	9.68860	9.59020	9.59020	14.49	0.00	0.00	0	6,987.00			
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.85350	9.85350	9.75220	9.75220	13.72	0.00	0.00	0	0.00			
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.01640	10.01640	9.91350	9.91350	13.76	0.00	0.00	0	0.00			
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.17590	10.17590	10.07000	10.07000	13.70	0.00	0.00	0	0.00			
CHF / R	On 19/06/2017	Foreign Exchange Future	13.34480	13.34480	13.26370	13.26370	16.72	0.00	0.00	0	1,356.00			
CHF / R	On 18/09/2017	Foreign Exchange Future	13.63100	13.63100	13.54580	13.54580	15.65	0.00	0.00	0	1,000.00			
CHF / R	On 18/12/2017	Foreign Exchange Future	13.91850	13.91850	13.83150	13.83150	15.81	0.00	0.00	0	500.00			
CHF / R	On 19/03/2018	Foreign Exchange Future	14.20470	14.20470	14.15000	14.15000	15.96	0.00	0.00	0	0.00			
CNH / R	On 19/06/2017	Foreign Exchange Future	1.90040	1.90040	1.88570	1.88570	15.86	0.00	0.00	0	10.00			
CNH / R	On 18/09/2017	Foreign Exchange Future	1.91600	1.91600	1.90090	1.90090	14.88	0.00	0.00	0	0.00			
CNH / R	On 18/12/2017	Foreign Exchange Future	1.93230	1.93230	1.91690	1.91690	15.15	0.00	0.00	0	0.00			
CNH / R	On 19/03/2018	Foreign Exchange Future	1.94770	1.94770	1.93000	1.93000	15.01	0.00	0.00	0	0.00			
DKK / R	On 19/06/2017	Foreign Exchange Future	1.96360	1.96360	1.94780	1.94780	15.00	0.00	0.00	0	0.00			
DKK / R	On 18/09/2017	Foreign Exchange Future	2.00400	2.00400	1.98750	1.98750	14.44	0.00	0.00	0	0.00			
DKK / R	On 18/12/2017	Foreign Exchange Future	2.04510	2.04510	2.02810	2.02810	14.62	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	10.64960	78.94744	10.54795	79.58377		0.00	0.00	0	9,466.00			
ES33	On 02/11/2017	Bond Future	10.73813	76.66616	10.63307	77.31445		0.00	0.00	0	0.00			
ES33	On 01/02/2018	Bond Future	10.82852	78.15970	10.71976	78.82106		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			



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 03/08/2017	Bond Future			10.89059		82.05697		10.78898	82.77602			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future			10.97953		79.36537		10.87449	80.09793			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future			11.06737		80.91148		10.95873	81.65878			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			565.89400		565.89400		569.72700	569.72700			0.00	5,658,940.00	1	404.00
GOVI	On 02/11/2017	GOVI			576.72200		576.72200		580.62700	580.62700			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI			587.95800		587.95800		591.94200	591.94200			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future			1.67090		1.67090		1.65690	1.65690		16.38	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future			1.70010		1.70010		1.68580	1.68580		15.99	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future			1.72850		1.72850		1.71380	1.71380		16.42	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future			1.75540		1.75540		1.74000	1.74000		16.09	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future			128.81713		128.81713		129.06478	129.06478			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future			131.31484		131.31484		131.56775	131.56775			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future			132.58284		132.58284		132.84160	132.84160			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			103.75582		103.75582		103.73581	103.73581			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			105.62206		105.62206		105.60075	105.60075			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future			106.59316		106.59316		106.57184	106.57184			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future			108.72007		108.72007		108.69899	108.69899			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			130.42112		130.42112		130.39480	130.39480			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future			132.94997		132.94997		132.92354	132.92354			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future			134.08158		134.08158		134.05541	134.05541			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			128.09357		128.09357		128.06762	128.06762			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future			128.99408		128.99408		128.96820	128.96820			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future			131.56787		131.56787		131.54227	131.54227			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			135.22199		135.22199		135.19419	135.19419			0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future			137.84374		137.84374		137.81600	137.81600			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future			138.90235		138.90235		138.87492	138.87492			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			250.42100		250.42100		250.31000	250.31000			0.00	0.00	0	1,296.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 02/11/2017	Index Future		255.27700	255.27700		255.16500	255.16500			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		260.37000	260.37000		260.25700	260.25700			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	2,500.00
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
KES / R	On 19/06/2017	Foreign Exchange Future		0.12560	0.12560		0.12450	0.12450			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12540	0.12540		0.12400	0.12400			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12520	0.12520		0.12360	0.12360			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12480	0.12480		0.12000	0.12000			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12370	0.12370		0.12070	0.12070			0.00	0.00	0	1,145.00
NOK/R	On 19/06/2017	Foreign Exchange Future		1.54940	1.54940		1.54130	1.54130		14.05	0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.57570	1.57570		1.56730	1.56730		13.04	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.60180	1.60180		1.59000	1.59000		13.45	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.62750	1.62750		1.62000	1.62000		13.57	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.20930	9.20930		9.09170	9.09170		14.56	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.33340	9.33340		9.21350	9.21350		13.94	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.45540	9.45540		9.33370	9.33370		13.96	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.57270	9.57270		9.45000	9.45000		13.69	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.26890	1.26890		1.26430	1.26430			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.28400	1.28400		1.27950	1.27950			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.29830	1.29830		1.29430	1.29430			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.31100	1.31100		1.31000	1.31000			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.28440	1.28440		1.28020	1.28020			0.00	0.00	0	8,108.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.28800	1.28800		1.28380	1.28380			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.29170	1.29170		1.28750	1.28750			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.29550	1.29550		1.29000	1.29000			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.11830	1.11830		1.11940	1.11940			0.00	111,830.00	100	252.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.12370	1.12370		1.12490	1.12490			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.12930		1.12930		1.13050	1.13050			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.13510		1.13510		1.14000	1.14000			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.61326		113.31997		8.51567	113.99012		7.86	0.00	181,425,271.97	1,601	101,248.00
R186	On 03/08/2017	Bond Future	8.75	Put	1,085.19000		1.08519		873.17000	0.87317	1,085.190	7.86	0.40	0.00	0	2,604.00
R186	On 03/08/2017	Bond Future	8.85	Put	843.20000		0.84320		671.36000	0.67136	843.200	7.92	0.33	0.00	0	750.00
R186	On 03/08/2017	Bond Future	8.90	Put	739.04000		0.73904		585.48000	0.58548	739.040	7.95	0.30	0.00	0	1,050.00
R186	On 03/08/2017	Bond Future	9.35	Put	190.64000		0.19064		145.52000	0.14552	190.640	8.22	0.10	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	113.53000		0.11353		85.90000	0.08590	113.530	8.30	0.06	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.64802		115.48817		8.54640	116.17081		7.76	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.67995		112.43517		8.57390	113.13177		8.06	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			297.55021		297.55021		297.49068	297.49068			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			303.31966		303.31966		303.25999	303.25999			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			302.31790		302.31790		302.25889	302.25889			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			242.23513		242.23513		242.18633	242.18633			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future			246.93205		246.93205		246.88325	246.88325			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			248.11211		248.11211		248.06416	248.06416			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			8.01242		102.22277		7.91349	102.65804		5.23	0.00	0.00	0	33,012.00
R2023	On 02/11/2017	Bond Future			8.02952		100.24819		7.92493	100.69156		4.72	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.04199		102.20120		7.93090	102.65374		4.88	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			9.10671		92.01758		9.01483	92.65913			0.00	0.00	0	32,390.00
R2030	On 02/11/2017	Bond Future			9.14869		93.77818		9.05377	94.43173			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.18892		91.59998		9.09065	92.26675			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			9.26046		94.89776		9.16363	95.62544		11.11	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future			9.30687		92.55545		9.20694	93.29686		11.68	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.35150		94.35859		9.24826	95.11494		11.50	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

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 03/08/2017	Bond Future		9.46710	98.84939		9.36525	99.68594			0.00	0.00	0	9,645.00
R2035	On 02/11/2017	Bond Future		9.51780	96.23965		9.41281	97.09202			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.56798	98.11460		9.45960	98.98406			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		9.57580	90.76290		9.47402	91.59410		13.19	0.00	0.00	0	57,059.00
R2037	On 02/11/2017	Bond Future		9.62389	92.49945		9.51914	93.34628		13.38	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.67089	90.04600		9.56290	90.90988		13.76	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		7.38787	101.81845		7.28969	101.94506		1.05	0.00	0.00	0	41,529.00
R204	On 02/11/2017	Bond Future		7.29867	103.76660		7.17785	103.89537		0.54	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.12275	101.74787		6.96536	101.87971		0.78	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		9.66137	94.16671		9.55963	95.05476		13.87	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future		9.71031	95.96836		9.60563	96.87318		14.10	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.75825	93.33219		9.65038	94.25519		14.49	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		9.72603	90.96248		9.62432	91.85548		14.56	0.00	0.00	0	21,797.00
R2044	On 02/11/2017	Bond Future		9.77465	92.70290		9.67008	93.61262		14.83	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.82233	90.12823		9.71464	91.05626		15.23	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		9.69663	94.59470		9.60006	95.46629		14.46	0.00	0.00	0	69,161.00
R2048	On 02/11/2017	Bond Future		9.74643	91.96700		9.64710	92.85510		15.41	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.79577	93.75864		9.69348	94.66450		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		7.49569	99.92763		7.39224	100.15368		1.90	0.00	0.00	0	45,633.00
R207	On 03/08/2017	Bond Future	8.19 Call	1,513.83000	1.51383		1,734.32000	1.73432	1,513.830	2.02	0.96	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.45683	101.83959		7.34088	102.06967		1.47	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.39193	100.18151		7.25961	100.41665		1.73	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		7.62312	99.65093		7.52235	99.96192		3.13	0.00	0.00	0	32,933.00
R208	On 02/11/2017	Bond Future		7.61248	98.15563		7.50346	98.47229		2.60	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.58977	100.06784		7.47090	100.39120		2.84	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	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			9.42868		74.54247		9.32700	75.24377		13.08	0.00	111,813,705.00	1,500	72,235.00
R209	On 02/11/2017	Bond Future			9.47272		72.81874		9.36820	73.53325		14.00	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	323.38000		0.32338		421.97000	0.42197	323.380	13.41	0.11	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,331.35000		1.33135		1,602.19000	1.60219	1,331.350	13.70	0.33	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,308.28000		1.30828		1,136.08000	1.13608	1,308.280	14.46	0.29	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	516.76000		0.51676		439.92000	0.43992	516.760	14.92	0.14	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.51510		74.23733		9.40756	74.96621		13.74	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			187.50804		187.50804		187.47066	187.47066			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			188.74382		188.74382		188.70621	188.70621			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.50977		192.50977		192.47275	192.47275			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 03/08/2017	Bond Future			148.62920		148.62920		148.59875	148.59875			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.51114		151.51114		151.48059	151.48059			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.47403		152.47403		152.44384	152.44384			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			9.14187		86.59470		9.04501	87.25587		10.82	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future			9.18557		84.70145		9.08565	85.37508		11.43	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.22836		86.35158		9.12511	87.03879		11.27	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			9.59955		74.09147		9.49791	74.81672		13.89	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future			9.64652		72.21262		9.54209	72.95157		14.93	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.69290		73.61942		9.58547	74.37315		14.59	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

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
RAIN	On 19/06/2017	Foreign Exchange Future	22,353.47000		22,353.47000	22,170.95000	22,170.95000				0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	22,714.28000		22,714.28000	22,526.05000	22,526.05000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.39780		9.39780	9.33940	9.33940			14.89	0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.55290		9.55290	9.64000	9.64000			14.01	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.61690		3.61690	3.58760	3.58760			14.85	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.58010		3.58010	3.55000	3.55000			14.30	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.51180		3.51180	3.52000	3.52000			14.41	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.39940		1.39940	1.38250	1.38250				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.37180		1.37180	1.35500	1.35500				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.34630		1.34630	1.33010	1.33010				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.32300		1.32300	1.31000	1.31000				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>3,450,162,163.56</b>	<b>345,654</b>	<b>4 046 541.00</b>
<b>Grand Total:</b>												<b>3,450,162,163.56</b>	<b>345,654</b>	<b>4 046 541.00</b>