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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 01/06/2017

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 05/06/2017	Any day expiry	13.00220	13.00220	13.18540	13.18540		16.34	0.00	0.00	0	0.00
\$ / R	13.10	Put	153.92950	0.15393	71.09640	0.07110	153.930	17.85	0.65	0.00	0	30,000.00	
\$ / R	13.77	Call	3.22190	0.00322	8.77200	0.00877	3.222	27.35	0.02	0.00	0	30,000.00	
\$ / R		On 06/06/2017	Any day expiry	12.99750	12.99750	13.18790	13.18790		16.75	0.00	0.00	0	16,000.00
\$ / R	13.10	Put	168.32270	0.16832	80.18490	0.08018	168.323	17.98	0.64	0.00	0	30,000.00	
\$ / R		On 07/06/2017	Any day expiry	12.99990	12.99990	13.19050	13.19050		17.01	0.00	0.00	0	0.00
\$ / R		On 09/06/2017	Any day expiry	13.00490	13.00490	13.19550	13.19550		17.36	0.00	0.00	0	0.00
\$ / R	13.00	Put	130.85080	0.13085	68.84880	0.06885	130.851	17.36	0.49	0.00	0	20,000.00	
\$ / R		On 12/06/2017	Any day expiry	13.01220	13.01220	13.20250	13.20250		16.78	0.00	0.00	0	0.00
\$ / R	12.90	Put	102.43260	0.10243	52.52460	0.05252	102.433	16.94	0.38	0.00	0	200.00	
\$ / R	13.00	Put	145.12020	0.14512	78.12120	0.07812	145.120	16.78	0.48	0.00	0	100.00	
\$ / R	13.03	Call	143.41840	0.14342	259.90330	0.25990	143.418	16.87	0.49	0.00	0	40,000.00	
\$ / R	13.20	Put	269.26220	0.26926	155.85250	0.15585	269.262	17.40	0.68	0.00	0	150.00	
\$ / R		On 19/06/2017	Foreign Exchange Future	13.02810	13.02810	13.21890	13.21890		16.70	0.00	1,052,605,339.50	80,795	903,792.00
\$ / R	11.78	Put	3.48950	0.00349	2.47400	0.00247	3.489	21.29	0.02	0.00	0	4,500.00	
\$ / R	12.00	Put	5.05810	0.00506	4.38890	0.00439	5.058	18.95	0.02	0.00	0	60,150.00	

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	12.10	Put	6.10080		0.00610		5.21960	0.00522	6.101	17.89	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	8.30300		0.00830		6.90330	0.00690	8.303	16.29	0.04	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	9.27770		0.00928		7.62210	0.00762	9.278	15.76	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	21.83960		0.02184		11.72510	0.01173	21.840	15.00	0.10	0.00	0	1,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	425.89750		0.42590		591.57700	0.59158	425.898	15.46	0.81	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	62.65530		0.06266		30.56690	0.03057	62.655	15.65	0.23	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	345.33570		0.34534		497.52100	0.49752	345.336	15.80	0.73	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	90.40280		0.09040		46.13770	0.04614	90.403	15.93	0.30	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	129.35700		0.12936		69.57500	0.06957	129.357	16.23	0.39	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	246.29520		0.24630		374.02010	0.37402	246.295	16.30	0.60	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	205.11230		0.20511		319.26690	0.31927	205.112	16.54	0.53	0.00	0	1,078.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	177.01230		0.17701		100.36690	0.10037	177.012	16.54	0.47	0.00	0	88,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	331.62490		0.33162		213.82650	0.21383	331.625	17.32	0.66	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	104.03980		0.10404		174.34310	0.17434	104.040	17.38	0.32	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	367.88370		0.36788		243.45120	0.24345	367.884	17.47	0.70	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	86.08330		0.08608		147.41790	0.14742	86.083	17.59	0.28	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	74.96910		0.07497		130.37350	0.13037	74.969	17.75	0.25	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	63.32300		0.06332		112.15320	0.11215	63.323	17.93	0.22	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	54.88740		0.05489		98.69420	0.09869	54.887	18.09	0.19	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	693.27610		0.69328		530.80200	0.53080	693.276	18.67	0.88	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	30.44920		0.03045		58.10630	0.05811	30.449	18.70	0.12	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	23.73520		0.02374		44.19170	0.04419	23.735	19.27	0.09	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	823.94940		0.82395		651.77120	0.65177	823.949	19.45	0.91	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	861.90230		0.86190		687.69020	0.68769	861.902	19.67	0.92	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	14.67260		0.01467		26.43800	0.02644	14.673	20.42	0.06	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	986.57260		0.98657		807.53800	0.80754	986.573	20.42	0.94	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	13.36800		0.01337		23.94570	0.02395	13.368	20.64	0.05	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,093.28720		1.09329		911.26380	0.91126	1,093.287	21.04	0.95	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,112.78410		1.11278		930.30390	0.93030	1,112.784	21.16	0.96	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,161.63330		1.16163		978.11150	0.97811	1,161.633	21.44	0.96	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,210.61980		1.21062		1,026.18620	1.02619	1,210.620	21.73	0.96	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	8.34880		0.00835		14.38290	0.01438	8.349	21.84	0.03	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	8.17000		0.00817		14.04470	0.01404	8.170	21.90	0.03	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,308.93640		1.30894		1,123.00600	1.12301	1,308.936	22.30	0.97	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	6.05670		0.00606		10.11770	0.01012	6.057	22.68	0.02	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	4.90610		0.00491		8.05530	0.00806	4.906	23.23	0.02	0.00	0	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	2.98530		0.00299		4.72210	0.00472	2.985	24.58	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,864.20280		1.86420		1,674.66160	1.67466	1,864.203	25.34	0.99	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	1.89530		0.00190		2.87850	0.00288	1.895	25.93	0.01	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	1.59880		0.00160		2.38760	0.00239	1.599	26.47	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	1.47200		0.00147		2.17970	0.00218	1.472	26.74	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	0.99700		0.00100		1.41450	0.00141	0.997	28.10	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	0.86230		0.00086		1.20250	0.00120	0.862	28.64	0.00	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,472.76230		2.47276		2,282.30250	2.28230	2,472.762	28.64	1.00	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	15.78	Call	0.60620	0.00061	0.78710	0.00079	0.606	30.22	0.00	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,752.50620	2.75251	2,561.88710	2.56189	2,752.506	30.22	1.00	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	0.56270	0.00056	0.71290	0.00071	0.563	30.63	0.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	0.55690	0.00056	0.70840	0.00071	0.557	30.69	0.00	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	0.48390	0.00048	0.65630	0.00066	0.484	31.52	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	0.44040	0.00044	0.62500	0.00063	0.440	32.11	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	0.40270	0.00040	0.59780	0.00060	0.403	32.71	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	0.38250	0.00038	0.58320	0.00058	0.383	33.06	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	0.26940	0.00027	0.50320	0.00050	0.269	35.85	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.00830	0.00001	0.03840	0.00004	0.008	37.15	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.00180	0.00000	0.01010	0.00001	0.002	37.15	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00010	0.00000	0.00050	0.00000	0.000	37.15	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.04860	13.04860	13.24000	13.24000		16.46	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	543.69450	0.54369	406.21530	0.40622	543.694	17.88	0.75	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	1.58870	0.00159	1.32670	0.00133	1.589	30.55	0.00	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.05310	13.05310	13.24460	13.24460		16.47	0.00	19,846,650.00	1,500	5,060.00
\$ / R	On 05/07/2017	Any day expiry			13.06450	13.06450	13.25610	13.25610		16.26	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	43.74130	0.04374	71.30480	0.07130	43.741	18.89	0.12	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			13.06890	13.06890	13.26060	13.26060		16.31	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			13.07560	13.07560	13.26730	13.26730		16.28	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	48.27270	0.04827	75.04000	0.07504	48.273	18.89	0.12	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.08000	13.08000	13.27180	13.27180		16.34	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	936.45780	0.93646	777.90330	0.77790	936.458	18.66	0.84	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.52130	0.00052	0.76950	0.00077	0.521	31.18	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.08450	13.08450	13.27630	13.27630		16.38	0.00	0.00	0	1,804.00
\$ / R	On 17/07/2017	Any day expiry			13.09110	13.09110	13.28300	13.28300		16.25	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			13.10000	13.10000	13.29200	13.29200		16.33	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.10890	13.10890	13.30100	13.30100		16.24	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	380.54750	0.38055	282.56970	0.28257	380.548	16.50	0.53	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	59.50790	0.05951	83.66490	0.08366	59.508	19.21	0.13	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.11330	13.11330	13.30540	13.30540		16.27	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	585.81780	0.58582	460.35300	0.46035	585.818	17.31	0.65	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	5.23180	0.00523	5.66910	0.00567	5.232	25.58	0.01	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.12220	13.12220	13.31440	13.31440		16.19	0.00	0.00	0	3,274.00
\$ / R	On 04/08/2017	Any day expiry			13.13110	13.13110	13.30030	13.30030		16.36	0.00	17,894,565.00	1,350	1,350.00
\$ / R	On 11/08/2017	Any day expiry			13.14630	13.14630	13.33870	13.33870		16.32	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.15910	13.15910	13.35190	13.35190		16.30	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	509.71460	0.50971	399.57000	0.39957	509.715	16.77	0.56	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.18480	13.18480	13.37830	13.37830		16.33	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	622.28490	0.62228	502.56740	0.50257	622.285	17.02	0.59	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	11.74050	0.01174	13.71730	0.01372	11.740	23.76	0.02	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.22780	13.22780	13.42220	13.42220		16.34	0.00	216,486,174.80	16,366	77,573.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	55.81280	0.05581	38.70930	0.03871	55.813	14.74	0.11	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	87.51640	0.08752	59.78860	0.05979	87.516	14.92	0.15	0.00	0	1,000.00

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\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	157.05720	0.15706	113.99100	0.11399	157.057	15.18	0.23	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	186.85630	0.18686	138.01650	0.13802	186.856	15.27	0.27	0.00	0	40.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	261.10820	0.26111	196.65620	0.19666	261.108	15.60	0.33	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	578.28170	0.57828	693.71150	0.69371	578.282	15.93	0.60	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	350.48170	0.35048	271.51150	0.27151	350.482	15.93	0.40	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Call	514.30390	0.51430	620.29140	0.62029	514.304	16.15	0.55	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	421.83140	0.42183	332.70180	0.33270	421.831	16.16	0.45	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	440.29590	0.44030	533.54770	0.53355	440.296	16.45	0.49	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	574.41220	0.57441	465.08360	0.46508	574.412	16.66	0.54	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	402.21220	0.40221	487.28360	0.48728	402.212	16.66	0.46	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	367.24750	0.36725	445.88570	0.44589	367.248	16.87	0.43	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	728.34110	0.72834	604.68830	0.60469	728.341	17.15	0.61	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	814.42290	0.81442	683.98750	0.68399	814.423	17.40	0.64	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	821.75890	0.82176	690.78190	0.69078	821.759	17.42	0.64	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	279.14950	0.27915	340.43230	0.34043	279.150	17.51	0.35	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	245.51190	0.24551	299.84040	0.29984	245.512	17.80	0.31	0.00	0	800.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	193.25840	0.19326	236.86360	0.23686	193.258	18.33	0.26	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,181.94730	1.18195	1,030.41960	1.03042	1,181.947	18.37	0.75	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	184.60760	0.18461	226.39740	0.22640	184.608	18.43	0.25	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,265.37720	1.26538	1,110.33960	1.11034	1,265.377	18.57	0.77	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	171.60530	0.17161	210.63370	0.21063	171.605	18.59	0.23	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,393.32960	1.39333	1,233.54550	1.23355	1,393.330	18.87	0.79	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	147.09180	0.14709	180.82650	0.18083	147.092	18.93	0.20	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	140.61860	0.14062	172.93440	0.17293	140.619	19.03	0.19	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	119.69420	0.11969	148.74080	0.14874	119.694	19.32	0.17	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	91.34220	0.09134	114.29260	0.11429	91.342	19.74	0.13	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	35.76200	0.03576	45.33390	0.04533	35.762	21.25	0.06	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	25.00640	0.02501	31.18390	0.03118	25.006	21.84	0.04	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	22.91380	0.02291	28.38450	0.02838	22.914	21.99	0.04	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	17.72220	0.01772	21.47450	0.02147	17.722	22.44	0.03	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	14.99990	0.01500	17.88290	0.01788	15.000	22.74	0.03	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	14.63440	0.01463	17.40260	0.01740	14.634	22.78	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	4.69860	0.00470	5.80220	0.00580	4.699	23.11	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry	13.24710		13.24710	13.24710	13.44200	13.44200		16.33	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	646.88410	0.64688	532.52450	0.53252	646.884	16.84	0.56	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	15.13180	0.01513	18.94890	0.01895	15.132	22.32	0.02	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry	13.24930		13.24930	13.24930	13.44420	13.44420		16.33	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry	13.30310		13.30310	13.30310	13.49900	13.49900		16.31	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry	13.31170		13.31170	13.31170	13.50780	13.50780		16.33	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	351.33820	0.35134	278.14300	0.27814	351.338	15.74	0.36	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	667.76940	0.66777	558.04390	0.55804	667.769	16.71	0.53	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	304.17870	0.30418	361.04250	0.36104	304.179	17.83	0.33	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	20.93540	0.02094	28.98520	0.02899	20.935	21.88	0.03	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry	13.34830		13.34830	13.34830	13.54510	13.54510		16.35	0.00	0.00	0	70.00

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 28/11/2017	Any day expiry			13.38060	13.38060				0.00	0	0.00
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	684.84610	0.68485	579.48910	0.57949	684.846	16.56	0.51	0.00	0	60.00
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	37.49390	0.03749	48.63800	0.04864	37.494	22.67	0.05	0.00	0	60.00
\$ / R			On 18/12/2017	Foreign Exchange Future	13.42290	13.42290	13.62110	13.62110		16.34	0.00	563,761.80	42	89,110.00
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	77.99100	0.07799	63.12220	0.06312	77.991	14.98	0.10	0.00	0	500.00
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	110.18880	0.11019	90.02340	0.09002	110.189	14.77	0.14	0.00	0	400.00
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	151.91000	0.15191	119.31410	0.11931	151.910	14.87	0.18	0.00	0	18,000.00
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future	200.67800	0.20068	158.55150	0.15855	200.678	15.03	0.22	0.00	0	114,600.00
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	230.11190	0.23011	183.47520	0.18348	230.112	15.12	0.24	0.00	0	11,916.00
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future	279.29990	0.27930	225.60320	0.22560	279.300	15.25	0.28	0.00	0	1,819.00
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	424.60210	0.42460	349.23320	0.34923	424.602	15.72	0.37	0.00	0	2,580.00
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	483.30490	0.48330	401.29120	0.40129	483.305	15.91	0.40	0.00	0	40,000.00
\$ / R	13.18	Put	On 18/12/2017	Foreign Exchange Future	514.15200	0.51415	428.84040	0.42884	514.152	16.00	0.42	0.00	0	16,000.00
\$ / R	13.21	Put	On 18/12/2017	Foreign Exchange Future	529.94450	0.52994	442.99220	0.44299	529.944	16.05	0.42	0.00	0	5,000.00
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	606.79650	0.60680	512.27690	0.51228	606.797	16.26	0.46	0.00	0	52,000.00
\$ / R	13.40	Put	On 18/12/2017	Foreign Exchange Future	635.47290	0.63547	538.30190	0.53830	635.473	16.34	0.47	0.00	0	114,600.00
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future	618.08900	0.61809	713.40820	0.71341	618.089	16.51	0.51	0.00	0	9,816.00
\$ / R	13.91	Put	On 18/12/2017	Foreign Exchange Future	964.10850	0.96411	841.16400	0.84116	964.109	17.20	0.59	0.00	0	34,000.00
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	1,027.83750	1.02784	901.00530	0.90101	1,027.838	17.35	0.60	0.00	0	33,000.00
\$ / R	14.50	Put	On 18/12/2017	Foreign Exchange Future	1,409.02380	1.40902	1,262.70760	1.26271	1,409.024	18.23	0.69	0.00	0	2,055.00
\$ / R	15.00	Call	On 18/12/2017	Foreign Exchange Future	243.98990	0.24399	284.96950	0.28497	243.990	19.00	0.24	0.00	0	3,580.00
\$ / R	15.11	Call	On 18/12/2017	Foreign Exchange Future	227.59080	0.22759	265.95330	0.26595	227.591	19.15	0.22	0.00	0	1,900.00
\$ / R	15.12	Call	On 18/12/2017	Foreign Exchange Future	226.15910	0.22616	264.29080	0.26429	226.159	19.16	0.22	0.00	0	40,000.00
\$ / R	15.50	Call	On 18/12/2017	Foreign Exchange Future	178.41490	0.17841	208.74390	0.20874	178.415	19.66	0.18	0.00	0	9,316.00
\$ / R	16.00	Call	On 18/12/2017	Foreign Exchange Future	131.78500	0.13178	154.22920	0.15423	131.785	20.32	0.14	0.00	0	117,200.00
\$ / R	17.13	Call	On 18/12/2017	Foreign Exchange Future	76.36170	0.07636	87.14720	0.08715	76.362	22.25	0.08	0.00	0	18,000.00
\$ / R	17.24	Call	On 18/12/2017	Foreign Exchange Future	72.86430	0.07286	83.04590	0.08305	72.864	22.45	0.08	0.00	0	33,000.00
\$ / R	18.06	Call	On 18/12/2017	Foreign Exchange Future	40.83470	0.04083	52.27780	0.05228	40.835	22.73	0.05	0.00	0	2,055.00
\$ / R			On 22/12/2017	Any day expiry	13.43140	13.43140	13.62960	13.62960		16.43	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 22/12/2017	Any day expiry	697.50320	0.69750	595.35310	0.59535	697.503	16.51	0.49	0.00	0	60.00
\$ / R	18.02	Call	On 22/12/2017	Any day expiry	45.52250	0.04552	56.63460	0.05663	45.523	22.79	0.05	0.00	0	60.00
\$ / R			On 02/01/2018	Any day expiry	13.45450	13.45450	13.65310	13.65310		16.35	0.00	0.00	0	0.00
\$ / R			On 13/02/2018	Any day expiry	13.54280	13.54280	13.74300	13.74300		16.42	0.00	0.00	0	70.00
\$ / R			On 15/02/2018	Any day expiry	13.54700	13.54700	13.74720	13.74720		16.42	0.00	0.00	0	0.00
\$ / R			On 19/03/2018	Foreign Exchange Future	13.61380	13.61380	13.81550	13.81550		16.42	0.00	0.00	0	9,077.00
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	469.30090	0.46930	399.59950	0.39960	469.301	15.54	0.34	0.00	0	3,867.00
\$ / R	13.07	Put	On 19/03/2018	Foreign Exchange Future	502.23740	0.50224	427.36470	0.42736	502.237	15.64	0.36	0.00	0	113,476.00
\$ / R	13.38	Put	On 19/03/2018	Foreign Exchange Future	661.96420	0.66196	571.95090	0.57195	661.964	16.10	0.42	0.00	0	2,500.00
\$ / R	14.91	Call	On 19/03/2018	Foreign Exchange Future	423.14960	0.42315	477.98950	0.47799	423.150	18.36	0.32	0.00	0	8,395.00
\$ / R	15.11	Call	On 19/03/2018	Foreign Exchange Future	383.91860	0.38392	435.78590	0.43579	383.919	18.62	0.29	0.00	0	2,500.00
\$ / R	15.46	Call	On 19/03/2018	Foreign Exchange Future	323.92940	0.32393	368.93420	0.36893	323.929	19.04	0.25	0.00	0	3,867.00
\$ / R			On 25/04/2018	Any day expiry	13.69030	13.69030	13.89440	13.89440		16.36	0.00	0.00	0	0.00
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	1,781.20310	1.78120	1,635.98410	1.63598	1,781.203	18.32	0.67	0.00	0	1,000.00
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	330.32860	0.33033	373.48020	0.37348	330.329	19.30	0.24	0.00	0	2,000.00

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 11/05/2018	Any day expiry			13.72340		13.72340		13.92850	13.92850		16.47	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.73170		13.73170		13.93710	13.93710		16.52	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.80350		13.80350		14.01080	14.01080		16.61	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	18.53110		0.01853		21.08450	0.02108	18.531	11.94	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	527.85550		0.52786		462.81980	0.46282	527.856	15.57	0.33	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	836.69260		0.83669		741.18740	0.74119	836.693	16.38	0.44	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	336.50640		0.33651		377.50070	0.37750	336.506	19.79	0.23	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.92530		13.92530		14.13500	14.13500		16.92	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.00150		14.00150		14.21260	14.21260		17.03	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.12550		14.12550		14.33900	14.33900		17.26	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.19300		14.19300		14.40780	14.40780		17.34	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.32580		14.32580		14.54300	14.54300		17.50	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.39760		14.39760		14.61620	14.61620		17.55	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.02810		13.02810		13.21890	13.21890		16.70	0.00	65,140.50	5	627.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.22780		13.22780		13.42220	13.42220		16.34	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.42290		13.42290		13.62110	13.62110		16.34	0.00	0.00	0	42.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.61380		13.61380		13.81550	13.81550		16.42	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.80350		13.80350		14.01080	14.01080		16.60	0.00	0.00	0	182.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.81560		16.81560		17.04800	17.04800		16.33	0.00	49,101,552.00	2,920	51,605.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	430.67930		0.43068		616.72910	0.61673	430.679	16.31	0.71	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	115.07930		0.11508		68.72910	0.06873	115.079	16.31	0.29	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	44.87090		0.04487		99.98130	0.09998	44.871	16.59	0.14	0.00	0	300.00
£ / R	On 30/06/2017	Any day expiry			16.85440		16.85440		17.08850	17.08850		16.56	0.00	0.00	0	5.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.12210		17.12210		17.35990	17.35990		16.16	0.00	11,985,470.00	700	3,462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.42600		17.42600		17.66850	17.66850		16.12	0.00	0.00	0	4,136.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.72780		17.72780		17.97460	17.97460		15.63	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.02830		18.02830		18.28310	18.28310		15.57	0.00	0.00	0	3,032.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11716		0.11716		0.11955	0.11955		19.03	0.00	0.00	0	122.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11946		0.11946		0.12191	0.12191		15.14	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12178		0.12178		0.12430	0.12430		15.32	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12413		0.12413		0.12669	0.12669		15.28	0.00	0.00	0	0.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.63370		14.63370		14.86790	14.86790		15.57	0.00	74,339,196.00	5,080	67,298.00
€ / R	On 30/06/2017	Any day expiry			14.67110		14.67110		14.90700	14.90700		15.42	0.00	0.00	0	4.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.93120		14.93120		15.17120	15.17120		15.06	0.00	10,153,216.00	680	7,214.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.22820		15.22820		15.47390	15.47390		15.19	0.00	1,263,940.60	83	4,753.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	180.57660		0.18058		145.34750	0.14535	180.577	14.08	0.20	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	334.67620		0.33468		411.18700	0.41119	334.676	16.77	0.30	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.52560		15.52560		15.77660	15.77660		15.25	0.00	0.00	0	4,010.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	585.30330		0.58530		502.53770	0.50254	585.303	14.72	0.38	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		95.04011	95.04011		95.20868	95.20868			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		92.04434	92.04434		92.20136	92.20136			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		90.78818	90.78818		90.94060	90.94060			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		92.93245	92.93245		93.08591	93.08591			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		96.69204	96.69204		96.84901	96.84901			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		95.26366	95.26366		95.42860	95.42860			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		97.31789	97.31789		97.48600	97.48600			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.60697	99.60697		99.60698	99.60698			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61483	99.61483		99.61298	99.61298			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.81321	99.81321		99.80922	99.80922			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.75914	99.75914		99.75387	99.75387			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.91558	99.91558		99.91406	99.91406			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.84358	99.84358		99.83966	99.83966			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.03807	99.03807		99.03237	99.03237			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.60213	98.60213		98.60110	98.60110			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.52848	98.52848		98.52986	98.52986			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.91000	98.91000		98.91000	98.91000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.30070	99.30070		99.30704	99.30704			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.69922	99.69922		99.70460	99.70460			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.34618	96.34618		96.36489	96.36489			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.57397	95.57397		95.59657	95.59657			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.77113	94.77113		94.79802	94.79802			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.93488	94.93488		94.96506	94.96506			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.10288	97.10288		97.13636	97.13636			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.22014	97.22014		97.25816	97.25816			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.39927	98.39927		98.44360	98.44360			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		546.26700	546.26700		545.69800	545.69800			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		556.71900	556.71900		556.13600	556.13600			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		567.56200	567.56200		566.97300	566.97300			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		630.40400	630.40400		629.13200	629.13200			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		642.46600	642.46600		641.16600	641.16600			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		654.97900	654.97900		653.66000	653.66000			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		568.88200	568.88200		567.47500	567.47500			0.00	0.00	0	600.00
ALBI	On 02/11/2017	Index Future		579.76600	579.76600		578.32900	578.32900			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		591.05900	591.05900		589.59900	589.59900			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		9.61450	9.61450		9.83140	9.83140		13.48	0.00	0.00	0	23,154.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		9.75030	9.75030		9.97040	9.97040		13.49	0.00	0.00	0	2,227.00

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 18/12/2017	Foreign Exchange Future		9.88420	9.88420		10.10780	10.10780		13.37	0.00	0.00	0	1,153.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.01590	10.01590		10.24280	10.24280		12.83	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.14700	10.14700		10.37870	10.37870		12.76	0.00	0.00	0	1,499.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		9.66350	9.66350		9.78910	9.78910		14.06	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		9.82850	9.82850		9.95590	9.95590		14.06	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		9.99020	9.99020		10.12050	10.12050		13.99	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.14970	10.14970		10.28200	10.28200		13.79	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.45130	13.45130		13.67260	13.67260		16.48	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.73850	13.73850		13.96800	13.96800		15.92	0.00	0.00	0	1,000.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.02820	14.02820		14.26300	14.26300		16.05	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.31990	14.31990		14.55870	14.55870		16.06	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.92250	1.92250		1.94530	1.94530		14.86	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.93470	1.93470		1.95970	1.95970		15.41	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.95020	1.95020		1.97550	1.97550		15.22	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.96550	1.96550		1.99100	1.99100		15.37	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.97430	1.97430		2.00650	2.00650		14.48	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		2.01490	2.01490		2.04770	2.04770		14.64	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.05590	2.05590		2.08950	2.08950		14.73	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		10.63464	79.04059		10.65600	78.90764			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future		10.72266	76.76110		10.74483	76.62509			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		10.81258	78.25609		10.83539	78.11822			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	10.86021		82.27080		10.89693	82.01248			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	10.94811		79.58328		10.98617	79.31946			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.03495		81.13322		11.07417	80.86511			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	567.28100		567.28100		565.83900	565.83900			0.00	0.00	0	404.00
GOVI	On 02/11/2017	GOVI	578.13500		578.13500		576.66200	576.66200			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	589.39600		589.39600		587.89900	587.89900			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.67250	1.67250		1.69710	1.69710			15.77	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.70180	1.70180		1.72680	1.72680			16.21	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.72990	1.72990		1.75530	1.75530			16.54	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.75660	1.75660		1.78240	1.78240			16.18	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	128.27142	128.27142		128.25587	128.25587				0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.75840	130.75840		130.74156	130.74156				0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	132.01405	132.01405		131.99826	131.99826				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	103.78302	103.78302		103.77830	103.77830				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	105.36869	105.36869		105.36346	105.36346				0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future	106.33507	106.33507		106.32867	106.32867				0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	108.45569	108.45569		108.45039	108.45039				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	129.82391	129.82391		129.80730	129.80730				0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future	132.34103	132.34103		132.32322	132.32322				0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	133.45919	133.45919		133.44234	133.44234				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	128.12818	128.12818		128.12186	128.12186				0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future	129.02913	129.02913		129.02181	129.02181				0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.60247	131.60247		131.59639	131.59639				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	135.56818	135.56818		135.56141	135.56141				0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future	138.19671	138.19671		138.18867	138.18867				0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	139.26081	139.26081		139.25424	139.25424				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	249.96800	249.96800		249.91800	249.91800				0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future	254.81500	254.81500		254.76100	254.76100				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
IGOV	On 01/02/2018	Index Future		259.89600	259.89600		259.84500	259.84500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.29000	92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.21000	92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.17000	92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.09000	92.91000		7.09000	92.91000			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		6.99000	93.01000		6.99000	93.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.04000	92.96000		7.04000	92.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.09000	92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12580	0.12580		0.12740	0.12740			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12520	0.12520		0.12720	0.12720			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12410	0.12410		0.12680	0.12680			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12300	0.12300		0.12680	0.12680			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12160	0.12160		0.12550	0.12550			0.00	0.00	0	1,145.00
NOK/R	On 19/06/2017	Foreign Exchange Future		1.54490	1.54490		1.57150	1.57150		13.68	0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.57110	1.57110		1.59820	1.59820		13.22	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.59720	1.59720		1.62450	1.62450		13.54	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.62260	1.62260		1.65050	1.65050		13.20	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.20880	9.20880		9.38030	9.38030		14.16	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.33370	9.33370		9.50750	9.50750		14.23	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.45510	9.45510		9.63120	9.63120		14.17	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.57190	9.57190		9.75060	9.75060		13.82	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.26880	1.26880		1.28400	1.28400			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.28410	1.28410		1.29760	1.29760			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.29880	1.29880		1.31100	1.31100			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.31450	1.31450		1.33020	1.33020			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.29070	1.29070		1.28970	1.28970			0.00	0.00	0	8,108.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.29440	1.29440		1.29340	1.29340			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.29820	1.29820		1.29710	1.29710			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.30220	1.30220		1.30100	1.30100			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.12320	1.12320		1.12470	1.12470			0.00	0.00	0	252.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.12880	1.12880		1.13030	1.13030			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future		1.13450	1.13450		1.13600	1.13600			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 19/03/2018	Foreign Exchange Future			1.14040		1.14040		1.14190	1.14190			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.56994		113.61679		8.60629	113.36765		7.10	0.00	49,423,303.65	435	99,382.00
R186	On 03/08/2017	Bond Future	8.75	Put	833.40000		0.83340		935.25000	0.93525	833.400	7.26	0.35	0.00	0	2,604.00
R186	On 03/08/2017	Bond Future	8.85	Put	621.61000		0.62161		705.16000	0.70516	621.610	7.32	0.28	0.00	0	750.00
R186	On 03/08/2017	Bond Future	8.90	Put	533.03000		0.53303		608.06000	0.60806	533.030	7.35	0.25	0.00	0	1,050.00
R186	On 03/08/2017	Bond Future	9.35	Put	108.63000		0.10863		130.84000	0.13084	108.630	7.62	0.07	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	59.11000		0.05911		72.59000	0.07259	59.110	7.71	0.04	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.60289		115.79065		8.64087	115.53602		7.37	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.63298		112.74299		8.67241	112.48451		7.42	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			296.30373		296.30373		296.28886	296.28886			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			302.04852		302.04852		302.03138	302.03138			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			301.01847		301.01847		301.00421	301.00421			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			242.30070		242.30070		242.28885	242.28885			0.00	0.00	0	30,557.00
R202	On 02/11/2017	Bond Future			246.99867		246.99867		246.98485	246.98485			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			248.17792		248.17792		248.16623	248.16623			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			7.95444		102.47758		7.98565	102.34032		4.72	0.00	7,480,863.34	73	38,317.00
R2023	On 02/11/2017	Bond Future			7.96819		100.50788		8.00136	100.36733		4.44	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			7.97705		102.46543		8.01200	102.32312		4.43	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			9.06815		92.28608		9.09935	92.06874			0.00	0.00	0	32,390.00
R2030	On 02/11/2017	Bond Future			9.10884		94.05178		9.14118	93.82965			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.14776		91.87845		9.18108	91.65293			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			9.21189		95.26174		9.24812	94.99004		10.05	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future			9.25672		92.92647		9.29421	92.64891		11.09	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.29979		94.73632		9.33837	94.45430		10.58	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			9.43375		99.12209		9.46999	98.82581			0.00	0.00	0	9,645.00

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 02/11/2017	Bond Future		9.48341	96.51758		9.52086	96.21498			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.53256	98.39744		9.57109	98.08983			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		9.53703	91.07813		9.58355	90.70009		11.95	0.00	0.00	0	57,059.00
R2037	On 02/11/2017	Bond Future		9.58397	92.82073		9.63194	92.43488		12.70	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.62981	90.37312		9.67913	89.98061		12.67	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		7.34484	101.87392		7.37232	101.83849		0.97	0.00	0.00	0	41,529.00
R204	On 02/11/2017	Bond Future		7.24564	103.82309		7.28014	103.78633		0.50	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.05456	101.80496		7.09812	101.76848		0.68	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		9.63278	94.41489		9.66398	94.14411		12.57	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future		9.68088	96.22132		9.71306	95.94478		13.38	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.72799	93.58963		9.76103	93.30860		13.35	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		9.69746	91.21182		9.73376	90.89521		13.19	0.00	182,423,640.00	2,000	23,797.00
R2044	On 02/11/2017	Bond Future		9.74527	92.95693		9.78267	92.63376		14.07	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.79214	90.38677		9.83053	90.05823		14.03	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		9.66846	94.84743		9.70465	94.52297		13.09	0.00	379,389,720.00	4,000	77,986.00
R2048	On 02/11/2017	Bond Future		9.71744	92.22461		9.75475	91.89330		14.62	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.76598	94.02081		9.80429	93.68391		13.90	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		7.45308	100.02066		7.47971	99.96251		1.76	0.00	0.00	0	45,633.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,599.19000	1.59919	1,542.64000	1.54264	1,599.190	1.88	0.98	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.40903	101.93436		7.43924	101.87445		1.37	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.33779	100.27763		7.37163	100.21754		1.50	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		7.58118	99.78022		7.60732	99.69961		2.87	0.00	0.00	0	32,933.00
R208	On 02/11/2017	Bond Future		7.56708	98.28735		7.59561	98.20455		2.42	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.54052	100.20165		7.57123	100.11819		2.50	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

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/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			9.39564		74.76924		9.43686	74.48649		11.83	0.00	136,229,555.28	1,822	74,057.00
R209	On 02/11/2017	Bond Future			9.43875		73.04981		9.48121	72.76116		13.31	0.00	0.00	0	630.00
R209	On 02/11/2017	Bond Future	8.30	Call	276.30000		0.27630		251.82000	0.25182	276.300	12.71	0.10	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,266.24000		1.26624		1,181.23000	1.18123	1,266.240	13.01	0.33	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,112.35000		1.11235		1,198.59000	1.19859	1,112.350	13.77	0.27	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	404.94000		0.40494		444.66000	0.44466	404.940	14.23	0.12	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.48021		74.47261		9.52378	74.17897		12.65	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			186.24586		186.24586		186.23651	186.23651			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			187.45673		187.45673		187.44604	187.44604			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			191.19515		191.19515		191.18622	191.18622			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			148.49008		148.49008		148.46869	148.46869			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.36908		151.36908		151.34620	151.34620			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.32772		152.32772		152.30598	152.30598			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			9.10890		86.81895		9.14507	86.57298		9.79	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future			9.15154		84.93003		9.18896	84.67873		10.86	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.19329		86.58413		9.23180	86.32882		10.37	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			9.57154		74.29014		9.60768	74.03397		12.55	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future			9.61774		72.41503		9.65495	72.15351		14.18	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.66335		73.82546		9.70151	73.55957		13.43	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	22,480.85000	22,480.85000	22,818.13000	22,818.13000					0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	22,832.57000	22,832.57000	23,182.71000	23,182.71000					0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.40210	9.40210	9.55770	9.55770				14.47	0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.55660	9.55660	9.71550	9.71550				14.34	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.67080	3.67080	3.72060	3.72060				14.40	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.63290	3.63290	3.68330	3.68330				14.60	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.56660	3.56660	3.61490	3.61490				14.53	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.39310	1.39310	1.41980	1.41980					0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.36550	1.36550	1.39200	1.39200					0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.33940	1.33940	1.36620	1.36620					0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.31520	1.31520	1.34160	1.34160					0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,209,252,088.47</b>	<b>117,851</b>	<b>4 169 290.00</b>
<b>Grand Total:</b>												<b>2,209,252,088.47</b>	<b>117,851</b>	<b>4 169 290.00</b>