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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/06/2017

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
Derivatives													
\$ / R	On 12/06/2017	Any day expiry	12.83050	12.83050	12.87650	12.87650			20.29	0.00	5,773,725.00	450	0.00
\$ / R	On 15/06/2017	Any day expiry	12.79480	12.79480	12.87850	12.87850			18.74	0.00	0.00	0	0.00
\$ / R	On 15/06/2017	Any day expiry	13.13	Call	15.81030	0.01581	42.13430	0.04213	15.810	23.83	0.12	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80280	12.80280	12.88640	12.88640			16.68	0.00	8,337,055,332.00	651,190	812,200.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	0.50490	0.00050	0.87150	0.00087	0.505	22.80	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	2.02900	0.00203	2.20540	0.00221	2.029	21.64	0.01	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	3.71140	0.00371	3.40320	0.00340	3.711	21.11	0.03	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	8.59480	0.00859	6.60340	0.00660	8.595	20.21	0.06	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	11.22230	0.01122	8.88920	0.00889	11.222	19.89	0.07	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	31.03460	0.03103	26.46940	0.02647	31.035	18.61	0.17	0	2,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	80.82550	0.08083	70.02020	0.07002	80.826	17.26	0.38	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	142.22670	0.14223	212.37130	0.21237	142.227	16.94	0.56	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	116.58950	0.11659	100.57870	0.10058	116.590	16.68	0.49	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	177.36680	0.17737	144.79690	0.14480	177.367	17.28	0.62	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	73.77170	0.07377	122.46270	0.12246	73.772	17.40	0.36	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	52.36990	0.05237	91.92160	0.09192	52.370	17.88	0.27	0	1,528.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	249.56990	0.24957	205.52160	0.20552	249.570	17.88	0.73	0.00	0	88,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	463.80750	0.46381	397.39360	0.39739	463.808	19.37	0.90	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	15.09740	0.01510	31.00960	0.03101	15.097	19.49	0.09	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	510.27790	0.51028	440.81950	0.44082	510.278	19.67	0.92	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	8.47240	0.00847	18.23530	0.01824	8.472	20.21	0.06	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	6.33250	0.00633	13.86310	0.01386	6.333	20.57	0.04	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	5.25120	0.00525	10.98980	0.01099	5.251	21.08	0.04	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	889.90520	0.88991	809.23010	0.80923	889.905	23.01	0.98	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	2.61780	0.00262	5.46680	0.00547	2.618	23.11	0.02	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	1.90620	0.00191	4.11460	0.00411	1.906	24.12	0.01	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	1,028.94000	1.02894	947.39250	0.94739	1,028.940	24.43	0.99	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	1.07190	0.00107	2.46430	0.00246	1.072	26.15	0.01	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,198.27190	1.19827	1,116.06430	1.11606	1,198.272	26.15	0.99	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	0.96390	0.00096	2.24290	0.00224	0.964	26.56	0.01	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,307.99570	1.30800	1,225.51460	1.22551	1,307.996	27.23	0.99	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,327.93690	1.32794	1,245.43260	1.24543	1,327.937	27.36	1.00	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,377.80890	1.37781	1,295.24720	1.29525	1,377.809	27.66	1.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,427.70420	1.42770	1,345.03630	1.34504	1,427.704	27.97	1.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	0.46780	0.00047	1.34800	0.00135	0.468	28.09	0.00	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	0.45070	0.00045	1.30610	0.00131	0.451	28.15	0.00	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,527.54790	1.52755	1,444.64950	1.44465	1,527.548	28.58	1.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	0.26980	0.00027	0.84680	0.00085	0.270	29.01	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	0.18900	0.00019	0.62800	0.00063	0.189	29.63	0.00	0.00	0	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	0.08100	0.00008	0.30940	0.00031	0.081	31.16	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	2,087.25170	2.08725	2,003.81340	2.00381	2,087.252	32.02	1.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	0.03690	0.00004	0.16140	0.00016	0.037	32.69	0.00	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	0.02740	0.00003	0.12630	0.00013	0.027	33.31	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	0.02370	0.00002	0.11210	0.00011	0.024	33.61	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	0.01720	0.00002	0.06380	0.00006	0.017	35.93	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	0.02660	0.00003	0.05170	0.00005	0.027	38.12	0.00	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,697.22660	2.69723	2,613.65170	2.61365	2,697.227	38.12	1.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,977.27130	2.97727	2,893.68290	2.89368	2,977.271	44.22	1.00	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	0.07130	0.00007	0.08290	0.00008	0.071	44.22	0.00	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	0.08780	0.00009	0.09230	0.00009	0.088	45.75	0.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	0.09030	0.00009	0.09370	0.00009	0.090	45.97	0.00	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	0.13140	0.00013	0.11460	0.00011	0.131	49.02	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	0.16740	0.00017	0.13120	0.00013	0.167	51.20	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	0.20950	0.00021	0.14930	0.00015	0.209	53.39	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	0.23780	0.00024	0.16090	0.00016	0.238	54.69	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	0.39990	0.00040	0.27190	0.00027	0.400	63.21	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.01010	0.00001	0.00560	0.00001	0.010	63.21	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.00250	0.00000	0.00120	0.00000	0.003	63.21	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00010	0.00000	0.00000	0.00000	0.000	63.21	0.00	0.00	0	3,155.00
\$ / R	On 23/06/2017	Any day expiry			12.81100	12.81100	12.90010	12.90010		16.14	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 23/06/2017	Any day expiry	12.70	Put	96.46260	0.09646	0.00000	0.00000	96.463	16.44	0.37	96,699,149.60	20,000	20,000.00
\$ / R	On 28/06/2017	Any day expiry			12.82250	12.82250	12.90650	12.90650		15.61	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	698.68120	0.69868	630.48550	0.63049	698.681	18.37	0.91	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	0.15100	0.00015	0.39060	0.00039	0.151	34.56	0.00	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.82700	12.82700	12.91110	12.91110		15.93	0.00	0.00	0	5,060.00
\$ / R	On 05/07/2017	Any day expiry			12.83850	12.83850	12.92260	12.92260		15.72	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	11.01350	0.01101	15.09100	0.01509	11.013	19.81	0.04	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			12.84310	12.84310	12.92720	12.92720		15.82	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			12.84990	12.84990	12.93410	12.93410		15.63	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	12.47410	0.01247	20.79520	0.02080	12.474	19.08	0.05	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			12.85450	12.85450	12.93880	12.93880		15.73	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	12.65	Put	136.57120	0.13657	0.00000	0.00000	136.571	15.37	0.35	905,177.46	200	200.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,117.50660	1.11751	1,043.43580	1.04344	1,117.507	19.14	0.93	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.10440	0.00010	0.15890	0.00016	0.104	33.91	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			12.85910	12.85910	12.94320	12.94320		15.79	0.00	0.00	0	3,214.00
\$ / R	On 17/07/2017	Any day expiry			12.86550	12.86550	12.94970	12.94970		15.62	0.00	0.00	0	1,272.00
\$ / R	On 19/07/2017	Any day expiry			12.86980	12.86980	12.95410	12.95410		15.69	0.00	0.00	0	1,080.00
\$ / R	On 21/07/2017	Any day expiry			12.87410	12.87410	12.95840	12.95840		15.74	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			12.88270	12.88270	12.96710	12.96710		15.77	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	483.20570	0.48321	434.02580	0.43403	483.206	16.69	0.65	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	23.96880	0.02397	32.50780	0.03251	23.969	19.64	0.06	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			12.88700	12.88700	12.97140	12.97140		15.81	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	719.81990	0.71982	660.46950	0.66047	719.820	17.62	0.76	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	2.45780	0.00246	2.91910	0.00292	2.458	27.83	0.01	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			12.89560	12.89560	12.98010	12.98010		15.71	0.00	0.00	0	3,274.00
\$ / R	On 04/08/2017	Any day expiry			12.90420	12.90420	12.98870	12.98870		15.79	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry			12.91920	12.91920	13.00390	13.00390		15.72	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			12.93190	12.93190	13.01680	13.01680		15.77	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	620.56690	0.62057	570.22640	0.57023	620.567	16.83	0.66	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			12.95710	12.95710	13.04210	13.04210		15.65	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	741.42180	0.74142	689.46570	0.68947	741.422	17.00	0.69	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	6.26240	0.00626	6.94680	0.00695	6.262	24.71	0.01	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			12.99900	12.99900	13.08430	13.08430		15.67	0.00	7,870,933,497.00	605,503	834,938.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	65.66830	0.06567	58.69270	0.05869	65.668	14.27	0.13	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	104.92910	0.10493	94.06140	0.09406	104.929	14.49	0.19	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	119.38510	0.11939	107.14950	0.10715	119.385	14.56	0.21	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	192.33260	0.19233	172.97780	0.17298	192.333	14.89	0.29	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	229.97990	0.22998	208.08360	0.20808	229.980	15.05	0.33	0.00	0	40.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	543.21910	0.54322	602.66270	0.60266	543.219	15.28	0.61	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	317.68950	0.31769	290.48520	0.29049	317.690	15.36	0.41	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	421.58110	0.42158	388.92150	0.38892	421.581	15.67	0.48	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	420.58110	0.42058	473.22150	0.47322	420.581	15.67	0.52	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Call	368.84430	0.36884	415.93160	0.41593	368.844	15.97	0.47	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	506.11830	0.50612	467.60540	0.46761	506.118	15.99	0.54	0.00	0	90.00

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\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	310.12240	0.31012	352.26440	0.35226	310.122	16.36	0.41	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	279.88830	0.27989	319.26170	0.31926	279.888	16.59	0.38	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	680.88830	0.68089	634.96170	0.63496	680.888	16.59	0.62	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	265.87110	0.26587	303.90420	0.30390	265.871	16.70	0.36	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	252.55140	0.25255	289.27250	0.28927	252.551	16.81	0.35	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	851.96110	0.85196	800.12810	0.80013	851.961	17.11	0.69	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	946.20950	0.94621	891.73440	0.89173	946.209	17.38	0.72	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	954.20420	0.95420	899.49590	0.89950	954.204	17.40	0.72	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	185.39230	0.18539	215.06280	0.21506	185.392	17.49	0.27	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	160.52970	0.16053	187.15230	0.18715	160.530	17.80	0.24	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	123.21140	0.12321	144.89270	0.14489	123.211	18.37	0.19	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,341.75290	1.34175	1,277.79010	1.27779	1,341.753	18.42	0.81	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	117.16380	0.11716	137.99550	0.13800	117.164	18.48	0.18	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,430.03150	1.43003	1,364.62940	1.36463	1,430.031	18.63	0.83	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	107.84800	0.10785	127.68600	0.12769	107.848	18.64	0.17	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,563.58330	1.56358	1,496.64360	1.49664	1,563.583	18.87	0.85	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	89.60810	0.08961	107.52870	0.10753	89.608	18.92	0.14	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	84.86480	0.08486	102.07590	0.10208	84.865	19.00	0.14	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	70.57630	0.07058	85.56100	0.08556	70.576	19.27	0.12	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	52.23420	0.05223	64.13900	0.06414	52.234	19.73	0.09	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	18.85300	0.01885	23.42600	0.02343	18.853	21.39	0.03	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	12.97640	0.01298	15.66780	0.01567	12.976	22.07	0.02	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	11.85490	0.01185	14.19560	0.01420	11.855	22.24	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	9.10620	0.00911	10.60990	0.01061	9.106	22.75	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	7.26960	0.00727	8.77610	0.00878	7.270	22.92	0.01	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	6.96930	0.00697	8.53260	0.00853	6.969	22.92	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.68320	0.00168	2.15860	0.00216	1.683	22.92	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.01790	13.01790	13.10340	13.10340		15.71	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	760.04160	0.76004	711.91720	0.71192	760.042	16.80	0.64	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	6.98000	0.00698	8.65430	0.00865	6.980	22.24	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.02000	13.02000	13.10550	13.10550		15.72	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.07250	13.07250	13.15830	13.15830		15.81	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.08090	13.08090	13.16680	13.16680		15.94	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	420.64970	0.42065	388.97020	0.38897	420.650	15.65	0.43	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	778.71290	0.77871	731.75400	0.73175	778.713	16.75	0.60	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	219.77150	0.21977	246.58330	0.24658	219.772	17.95	0.27	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	7.07230	0.00707	13.12730	0.01313	7.072	20.51	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.11660	13.11660	13.20270	13.20270		15.91	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.14810	13.14810	13.23440	13.23440		16.00	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	794.20250	0.79420	747.43710	0.74744	794.203	16.65	0.57	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	22.68560	0.02269	25.01440	0.02501	22.686	22.57	0.03	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.18990	13.18990	13.27640	13.27640		16.05	0.00	135,341,563.90	10,261	91,255.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	87.53110	0.08753	80.98790	0.08099	87.531	14.49	0.12	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	128.13050	0.12813	116.43090	0.11643	128.130	14.41	0.17	0.00	0	400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	180.00540	0.18001	164.68670	0.16469	180.005	14.62	0.22	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	237.58970	0.23759	218.61920	0.21862	237.590	14.81	0.26	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	272.12470	0.27212	251.11640	0.25112	272.125	14.91	0.29	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	331.78440	0.33178	306.39880	0.30640	331.784	15.13	0.33	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	500.47770	0.50048	466.83120	0.46683	500.478	15.72	0.43	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	566.57510	0.56658	530.12350	0.53012	566.575	15.92	0.46	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	601.11500	0.60111	563.27710	0.56328	601.115	16.02	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	618.79630	0.61880	580.22210	0.58022	618.796	16.07	0.48	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	704.89980	0.70490	662.93000	0.66293	704.900	16.33	0.52	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	736.84320	0.73684	693.75330	0.69375	736.843	16.42	0.53	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	492.42270	0.49242	533.64510	0.53365	492.423	16.60	0.45	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	1,094.50550	1.09451	1,040.89950	1.04090	1,094.506	17.35	0.64	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,163.09700	1.16310	1,107.92360	1.10792	1,163.097	17.52	0.66	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,566.61370	1.56661	1,503.92840	1.50393	1,566.614	18.46	0.74	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	183.21630	0.18322	202.39890	0.20240	183.216	19.17	0.19	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	170.36120	0.17036	188.39640	0.18840	170.361	19.32	0.18	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	169.24350	0.16924	187.17690	0.18718	169.243	19.33	0.18	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	132.24760	0.13225	146.73750	0.14674	132.248	19.87	0.15	0.00	0	9,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	97.83610	0.09784	108.56030	0.10856	97.836	20.63	0.11	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	56.67720	0.05668	63.37460	0.06337	56.677	22.68	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	52.19840	0.05220	60.49620	0.06050	52.198	22.72	0.06	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	26.23520	0.02624	31.17990	0.03118	26.235	22.72	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.19800	13.19800	13.28450	13.28450		16.06	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	804.65000	0.80465	759.57550	0.75958	804.650	16.60	0.55	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	29.38910	0.02939	34.59710	0.03460	29.389	22.74	0.04	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.22030	13.22030	13.30700	13.30700		15.99	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.30550	13.30550	13.39290	13.39290		16.07	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.30950	13.30950	13.39700	13.39700		16.07	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.37430	13.37430	13.46220	13.46220		16.07	0.00	6,687,150.00	500	9,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	543.32790	0.54333	512.08090	0.51208	543.328	15.53	0.39	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.07	Put	579.89360	0.57989	547.36380	0.54736	579.894	15.64	0.41	0.00	0	113,476.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	755.59260	0.75559	717.54890	0.71755	755.593	16.12	0.47	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	340.97820	0.34098	367.49200	0.36749	340.978	18.45	0.28	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	307.78140	0.30778	331.86810	0.33187	307.781	18.71	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	258.19370	0.25819	278.49850	0.27850	258.194	19.15	0.22	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.44870	13.44870	13.53680	13.53680		16.15	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,937.68720	1.93769	1,877.34190	1.87734	1,937.687	18.41	0.71	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	266.68990	0.26669	285.83560	0.28584	266.690	19.40	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.48080	13.48080	13.56900	13.56900		16.20	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.48880	13.48880	13.57710	13.57710		16.19	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.55740	13.55740	13.64610	13.64610		16.23	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	30.07320	0.03007	24.24460	0.02424	30.073	12.42	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	598.92130	0.59892	569.45580	0.56946	598.921	15.49	0.37	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	935.00110	0.93500	896.64080	0.89664	935.001	16.35	0.48	0.00	0	70,530.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	277.66050		0.27766		292.05170	0.29205	277.660	19.93	0.20	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.67420		13.67420		13.76420	13.76420		16.53	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.74710		13.74710		13.83810	13.83810		16.73	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			13.86600		13.86600		13.95830	13.95830		16.93	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.93060		13.93060		14.02370	14.02370		17.08	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.05780		14.05780		14.15250	14.15250		17.22	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.12660		14.12660		14.22210	14.22210		17.32	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.80280		12.80280		12.88640	12.88640		16.68	0.00	256,056.00	20	365.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			12.99900		12.99900		13.08430	13.08430		15.67	0.00	64,995.00	5	343.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.18990		13.18990		13.27640	13.27640		16.05	0.00	131,899.00	10	57.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.37430		13.37430		13.46220	13.46220		16.07	0.00	66,871.50	5	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.55740		13.55740		13.64610	13.64610		16.23	0.00	0.00	0	182.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.23250		16.23250		16.41430	16.41430		17.11	0.00	64,783,907.50	3,991	49,160.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	334.30180		0.33430		231.58980	0.23159	334.302	18.55	0.73	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	66.80180		0.06680		145.88980	0.14589	66.802	18.55	0.27	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	3.62620		0.00363		10.49960	0.01050	3.626	25.58	0.02	0.00	0	300.00
£ / R	On 30/06/2017	Any day expiry			16.26890		16.26890		16.45200	16.45200		16.35	0.00	0.00	0	5.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.52890		16.52890		16.71420	16.71420		15.76	0.00	20,280,960.30	1,227	5,714.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	465.62340		0.46562		560.07860	0.56008	465.623	15.93	0.47	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	174.22170		0.17422		219.75830	0.21976	174.222	17.22	0.22	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			16.82140		16.82140		17.00980	17.00980		16.03	0.00	4,440,849.60	264	3,892.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.11120		17.11120		17.30220	17.30220		15.42	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.40110		17.40110		17.59370	17.59370		15.21	0.00	0.00	0	3,414.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11660		0.11660		0.11645	0.11645		31.76	0.00	0.00	0	6,052.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11888		0.11888		0.11873	0.11873		18.63	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12117		0.12117		0.12102	0.12102		16.08	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12348		0.12348		0.12332	0.12332		14.98	0.00	0.00	0	0.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.34470		14.34470		14.41490	14.41490		13.61	0.00	536,434,401.20	37,396	63,110.00
€ / R	On 30/06/2017	Any day expiry			14.38000		14.38000		14.45140	14.45140		14.17	0.00	0.00	0	4.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.63560		14.63560		14.70800	14.70800		14.77	0.00	540,843,962.40	36,954	43,456.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.92570		14.92570		14.99950	14.99950		15.06	0.00	0.00	0	38,003.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	228.19320		0.22819		218.61140	0.21861	228.193	13.90	0.25	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.13	Put	269.76100		0.26976		258.58700	0.25859	269.761	14.00	0.28	0.00	0	66,500.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	255.81410		0.25581		278.07680	0.27808	255.814	17.34	0.25	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.53	Call	234.36900		0.23437		255.47090	0.25547	234.369	17.54	0.23	0.00	0	66,500.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.21580		15.21580		15.29130	15.29130		15.17	0.00	3,803,950.00	250	4,152.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	711.83220		0.71183		682.66670	0.68267	711.832	14.99	0.44	0.00	0	5,648.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.21832		94.21832		94.65544	94.65544			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.18370		91.18370		91.63227	91.63227			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
10Y STND	On 15/06/2026	Interest Rate Swap	89.88965	89.88965	89.88965	90.35238	90.35238				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	92.01143	92.01143	92.01143	92.48594	92.48594				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	95.75475	95.75475	95.75475	96.23952	96.23952				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	94.28559	94.28559	94.28559	94.79212	94.79212				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	96.32847	96.32847	96.32847	96.84170	96.84170				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60697	99.60697	99.60697	99.60697	99.60697				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61416	99.61416	99.61416	99.61676	99.61676				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.81340	99.81340	99.81340	99.81720	99.81720				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.73558	99.73558	99.73558	99.74943	99.74943				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.86247	99.86247	99.86247	99.88703	99.88703				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.84307	99.84307	99.84307	99.84747	99.84747				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.01754	99.01754	99.01754	99.02999	99.02999				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.54619	98.54619	98.54619	98.57136	98.57136				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.44796	98.44796	98.44796	98.48462	98.48462				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.79000	98.79000	98.79000	98.84000	98.84000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.15443	99.15443	99.15443	99.21299	99.21299				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.52225	99.52225	99.52225	99.58557	99.58557				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.01387	96.01387	96.01387	96.15780	96.15780				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.21022	95.21022	95.21022	95.37384	95.37384				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.37481	94.37481	94.37481	94.55904	94.55904				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.51666	94.51666	94.51666	94.71857	94.71857				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.66701	96.66701	96.66701	96.88419	96.88419				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.76040	96.76040	96.76040	96.99367	96.99367				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.92051	97.92051	97.92051	98.16743	98.16743				0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	548.49800	548.49800	548.49800	548.13600	548.13600				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	558.98200	558.98200	558.98200	558.61600	558.61600				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.86000	569.86000	569.86000	569.48700	569.48700				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	636.41400	636.41400	636.41400	633.16000	633.16000				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	648.57900	648.57900	648.57900	645.26600	645.26600				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	661.20100	661.20100	661.20100	657.82400	657.82400				0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	573.53900	573.53900	573.53900	570.13600	570.13600				0.00	0.00	0	600.00
ALBI	On 02/11/2017	Index Future	584.50200	584.50200	584.50200	581.03800	581.03800				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	595.87700	595.87700	595.87700	592.34500	592.34500				0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.65830	9.65830	9.65830	9.70280	9.70280			14.41	0.00	2,018,584.70	209	23,036.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.79410	9.79410	9.79410	9.83950	9.83950			13.49	0.00	2,046,966.90	209	2,059.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	9.92730	9.92730	9.92730	9.97350	9.97350			13.72	0.00	0.00	0	1,153.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.05700	10.05700	10.05700	10.10390	10.10390			12.97	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
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.18560		10.18560		10.23340	10.23340		12.72	0.00	0.00	0	2,041.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.52500		9.52500		9.59410	9.59410		14.71	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.68830		9.68830		9.75900	9.75900		13.53	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	9.84810		9.84810		9.91970	9.91970		13.73	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.00360		10.00360		10.07640	10.07640		13.66	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.21150		13.21150		13.28680	13.28680		14.89	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.49300		13.49300		13.57000	13.57000		15.35	0.00	1,349,300.00	100	900.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.77570		13.77570		13.85460	13.85460		15.61	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.06090		14.06090		14.14150	14.14150		15.71	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.88500		1.88500		1.89770	1.89770		16.18	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.89980		1.89980		1.91250	1.91250		14.75	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.91550		1.91550		1.92840	1.92840		14.90	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.93000		1.93000		1.94260	1.94260		15.12	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.93680		1.93680		1.94600	1.94600		16.04	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	1.97680		1.97680		1.98620	1.98620		14.81	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.01700		2.01700		2.02650	2.02650		14.69	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	10.53960		79.63639		10.62210	79.11881			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.62464		77.36682		10.70986	76.83979			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.71137		78.87243		10.79954	78.33509			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.73959		83.12956		10.82718	82.50439			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	10.82362		80.45690		10.91411	79.82025			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 01/02/2018	Bond Future	10.90647		82.02261		10.99999	81.37353			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	572.06500		572.06500		568.65000	568.65000			0.00	5,720,650.00	1	405.00
GOVI	On 02/11/2017	GOVI	582.99900		582.99900		579.52300	579.52300			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	594.34500		594.34500		590.80000	590.80000			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.64160		1.64160		1.65280	1.65280		16.92	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.67030		1.67030		1.68180	1.68180		15.28	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.69780		1.69780		1.70950	1.70950		16.00	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.72370		1.72370		1.73570	1.73570		15.64	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	128.10988		128.10988		128.10282	128.10282			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.58966		130.58966		130.58402	130.58402			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	131.83600		131.83600		131.83037	131.83037			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	103.38878		103.38878		103.38459	103.38459			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	105.41945		105.41945		105.41402	105.41402			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	106.38346		106.38346		106.37915	106.37915			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	108.50026		108.50026		108.49594	108.49594			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	130.31334		130.31334		130.30654	130.30654			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future	132.83554		132.83554		132.83043	132.83043			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	133.95768		133.95768		133.95233	133.95233			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	127.92765		127.92765		127.92091	127.92091			0.00	0.00	0	23,790.00
I2046	On 02/11/2017	Bond Future	128.82058		128.82058		128.81535	128.81535			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.38375		131.38375		131.37848	131.37848			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	136.09854		136.09854		135.62684	135.62684			0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future	138.73285		138.73285		138.25364	138.25364			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	139.80167		139.80167		139.31274	139.31274			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	249.89800		249.89800		249.87400	249.87400			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future	254.73500		254.73500		254.71400	254.71400			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	259.80400		259.80400		259.78200	259.78200			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 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	0.12380	0.12380		0.12460	0.12460			0.00	0.00	0	0.00
KES / R	On 18/09/2017		Foreign Exchange Future	0.12370	0.12370		0.12440	0.12440			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017		Foreign Exchange Future	0.12340	0.12340		0.12380	0.12380			0.00	0.00	0	0.00
KES / R	On 19/03/2018		Foreign Exchange Future	0.12320	0.12320		0.12400	0.12400			0.00	0.00	0	0.00
KES / R	On 18/06/2018		Foreign Exchange Future	0.12190	0.12190		0.12280	0.12280			0.00	0.00	0	1,145.00
NOK/R	On 19/06/2017		Foreign Exchange Future	1.51240	1.51240		1.51760	1.51760		13.76	0.00	0.00	0	0.00
NOK/R	On 18/09/2017		Foreign Exchange Future	1.53820	1.53820		1.54350	1.54350		13.41	0.00	0.00	0	0.00
NOK/R	On 18/12/2017		Foreign Exchange Future	1.56370	1.56370		1.56890	1.56890		13.95	0.00	0.00	0	0.00
NOK/R	On 19/03/2018		Foreign Exchange Future	1.58850	1.58850		1.59390	1.59390		13.51	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017		Foreign Exchange Future	9.22260	9.22260		9.27630	9.27630		14.93	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017		Foreign Exchange Future	9.34830	9.34830		9.40290	9.40290		14.13	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017		Foreign Exchange Future	9.47060	9.47060		9.52560	9.52560		14.41	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018		Foreign Exchange Future	9.58780	9.58780		9.64300	9.64300		13.94	0.00	0.00	0	0.00
PULA / R	On 19/06/2017		Foreign Exchange Future	1.25570	1.25570		1.26120	1.26120			0.00	0.00	0	0.00
PULA / R	On 18/09/2017		Foreign Exchange Future	1.27090	1.27090		1.27490	1.27490			0.00	0.00	0	0.00
PULA / R	On 18/12/2017		Foreign Exchange Future	1.28520	1.28520		1.28720	1.28720			0.00	0.00	0	0.00
PULA / R	On 19/03/2018		Foreign Exchange Future	1.30190	1.30190		1.30670	1.30670			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017		Foreign Exchange Future	1.26790	1.26790		1.27380	1.27380			0.00	126,790.00	100	4,226.00
QUANTO £ / \$	On 18/09/2017		Foreign Exchange Future	1.27160	1.27160		1.27740	1.27740			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017		Foreign Exchange Future	1.27530	1.27530		1.28120	1.28120			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018		Foreign Exchange Future	1.27940	1.27940		1.28520	1.28520			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017		Foreign Exchange Future	1.12040	1.12040		1.11860	1.11860			0.00	0.00	0	127.00
QUANTO € / \$	On 18/09/2017		Foreign Exchange Future	1.12590	1.12590		1.12410	1.12410			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017		Foreign Exchange Future	1.13160	1.13160		1.12980	1.12980			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018		Foreign Exchange Future	1.13770	1.13770		1.13590	1.13590			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
R186	On 03/08/2017	Bond Future			8.40752		114.73905		8.49488	114.13358		7.03	0.00	1,237,231,176.15	10,783	133,549.00
R186	On 03/08/2017	Bond Future	8.75	Put	394.43000		0.39443		574.84000	0.57484	394.430	7.18	0.22	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.85	Put	269.24000		0.26924		407.87000	0.40787	269.240	7.24	0.16	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	27.85000		0.02785		52.40000	0.05240	27.850	7.54	0.02	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	12.66000		0.01266		25.57000	0.02557	12.660	7.63	0.01	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.43402		116.93219		8.52491	116.31588		7.27	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.45720		113.90501		8.55196	113.27660		7.32	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			296.28225		296.28225		296.26671	296.26671			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			302.01720		302.01720		302.00489	302.00489			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			300.97311		300.97311		300.96067	300.96067			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			240.86669		240.86669		241.47219	241.47219			0.00	2,408,666.90	10	30,557.00
R202	On 02/11/2017	Bond Future			245.52893		245.52893		246.14900	246.14900			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			246.66793		246.66793		247.30055	247.30055			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			7.85012		102.93809		7.86566	102.86932		4.64	0.00	0.00	0	38,317.00
R2023	On 02/11/2017	Bond Future			7.85829		100.97532		7.87458	100.90586		4.35	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			7.86086		102.94036		7.87816	102.86947		4.36	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			8.92577		93.28687		9.01809	92.63626			0.00	0.00	0	34,665.00
R2030	On 02/11/2017	Bond Future			8.96196		95.06994		9.05727	94.40751			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			8.99604		92.91496		9.09464	92.23954			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			9.11071		96.02661		9.19779	95.36779		10.01	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future			9.15253		93.70414		9.24233	93.03332		11.01	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.19243		95.52767		9.28514	94.84374		10.53	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			9.35782		99.74740		9.43979	99.07261			0.00	0.00	0	10,106.00
R2035	On 02/11/2017	Bond Future			9.40534		97.15311		9.48978	96.46601			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.45221		99.04379		9.53934	98.34320			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

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
R2037	On 03/08/2017	Bond Future			9.46054		91.70508		9.54766	90.99153		11.94	0.00	91,705,080.00	1,000	67,025.00
R2037	On 02/11/2017	Bond Future			9.50544		93.45794		9.59506	92.73130		12.68	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future			9.54910		91.02120		9.64143	90.28041		12.65	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			7.26716		101.97415		7.29419	101.93925		0.96	0.00	0.00	0	41,697.00
R204	On 02/11/2017	Bond Future			7.15165		103.92332		7.18439	103.88839		0.49	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			6.93458		101.90553		6.97713	101.86984		0.67	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			9.52057		95.39933		9.61276	94.58932		12.56	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future			9.56561		97.22285		9.66041	96.39792		13.37	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.60947		94.60912		9.70710	93.76802		13.34	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			9.59042		92.15645		9.68767	91.29753		13.19	0.00	0.00	0	23,797.00
R2044	On 02/11/2017	Bond Future			9.63538		93.91794		9.73532	93.04324		14.07	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.67922		91.36504		9.78208	90.47320		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			9.54179		95.99937		9.64398	95.06807		13.10	0.00	121,919,199.90	1,270	78,556.00
R2048	On 02/11/2017	Bond Future			9.58734		93.39685		9.69239	92.44826		14.62	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.63226		95.21437		9.74037	94.24727		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			7.34293		100.26165		7.36392	100.21567		1.75	0.00	3,007,849.50	30	45,633.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,835.50000		1.83550	1,790.08000	1.79008	1,835.500	1,835.500	1.87	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.28636		102.17809		7.30961	102.13184		1.35	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.19906		100.52449		7.22556	100.47727		1.48	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			7.46189		100.14908		7.48259	100.08495		2.85	0.00	0.00	0	35,029.00
R208	On 02/11/2017	Bond Future			7.43856		98.66140		7.46077	98.59663		2.39	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.40120		100.58141		7.42540	100.51532		2.47	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.30500		75.39684		9.38679	74.83016		11.80	0.00	13,571,431.20	180	74,295.00
R209	On 02/11/2017	Bond Future			9.34576		73.68803		9.42978	73.11101		13.26	0.00	0.00	0	790.00
R209	On 02/11/2017	Bond Future	8.30	Call	299.00000		0.29900		250.96000	0.25096	299.000	12.66	0.11	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,393.63000		1.39363		1,219.28000	1.21928	1,393.630	12.96	0.36	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	871.96000		0.87196		1,032.67000	1.03267	871.960	13.72	0.23	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	289.51000		0.28951		359.37000	0.35937	289.510	14.18	0.09	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.38478		75.12202		9.47117	74.53376		12.61	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			186.42250		186.42250		186.41274	186.41274			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			187.63072		187.63072		187.62308	187.62308			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			191.36425		191.36425		191.35666	191.35666			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			148.69352		148.69352		148.65324	148.65324			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.57167		151.57167		151.53237	151.53237			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.52750		152.52750		152.48750	152.48750			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			9.00308		87.54433		9.09009	86.94726		9.74	0.00	0.00	0	55,659.00
R213	On 02/11/2017	Bond Future			9.04259		85.66769		9.13229	85.05972		10.80	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.08099		87.33482		9.17362	86.71495		10.31	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			9.45538		75.12376		9.54224	74.49894		12.55	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future			9.49856		73.26326		9.58775	72.62695		14.16	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.54099		74.68902		9.63269	74.04026		13.42	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future			22,057.99000		22,057.99000		22,178.45000	22,178.45000			0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future			22,410.93000		22,410.93000		22,533.59000	22,533.59000			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
SGD / R	On 19/06/2017	Foreign Exchange Future	9.24840		9.24840		9.30970	9.30970		14.95	0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.40030		9.40030		9.46220	9.46220		14.00	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.63170		3.63170		3.64190	3.64190		15.11	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.59590		3.59590		3.60570	3.60570		14.22	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.53220		3.53220		3.54070	3.54070		14.58	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.39270		1.39270		1.39310	1.39310			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.36910		1.36910		1.36960	1.36960			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.34840		1.34840		1.34560	1.34560			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.32820		1.32820		1.32380	1.32380			0.00	0.00	0	0.00
Total for Derivatives :											19,105,609,142.71	1,382,118	4,958,805.00	
Grand Total:											19,105,609,142.71	1,382,118	4,958,805.00	