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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 30/05/2017	Any day expiry	13.14630	13.14630		12.97450	12.97450		18.58	0.00	18,291,650.00	1,391	0.00	
\$ / R	On 31/05/2017	Any day expiry	13.12260	13.12260		12.97450	12.97450		18.26	0.00	49,459,706.80	3,767	1,395.00	
\$ / R	On 05/06/2017	Any day expiry	13.13040	13.13040		12.98510	12.98510		17.67	0.00	0.00	0	0.00	
\$ / R	On 05/06/2017	Any day expiry	13.10	Put	106.78160	0.10678	202.42500	0.20242	106.782	18.09	0.46	0.00	0	30,000.00
\$ / R	On 05/06/2017	Any day expiry	13.77	Call	9.26620	0.00927	5.44590	0.00545	9.266	23.17	0.06	0.00	0	30,000.00
\$ / R	On 06/06/2017	Any day expiry	13.13300	13.13300		12.98760	12.98760		17.96	0.00	0.00	0	30,000.00	
\$ / R	On 06/06/2017	Any day expiry	13.10	Put	116.08230	0.11608	207.32720	0.20733	116.082	18.21	0.46	0.00	0	30,000.00
\$ / R	On 07/06/2017	Any day expiry	13.13550	13.13550		12.99010	12.99010		17.87	0.00	0.00	0	0.00	
\$ / R	On 09/06/2017	Any day expiry	13.14050	13.14050		12.99470	12.99470		17.72	0.00	0.00	0	0.00	
\$ / R	On 09/06/2017	Any day expiry	13.00	Put	95.30200	0.09530	163.77600	0.16378	95.302	18.03	0.35	0.00	0	20,000.00
\$ / R	On 12/06/2017	Any day expiry	13.14750	13.14750		13.00160	13.00160		16.92	0.00	0.00	0	0.00	
\$ / R	On 12/06/2017	Any day expiry	12.90	Put	71.86880	0.07187	126.43460	0.12643	71.869	17.06	0.27	0.00	0	200.00
\$ / R	On 12/06/2017	Any day expiry	13.00	Put	103.85940	0.10386	172.40920	0.17241	103.859	17.00	0.36	0.00	0	100.00
\$ / R	On 12/06/2017	Any day expiry	13.03	Call	232.66050	0.23266	160.35410	0.16035	232.660	16.99	0.62	0.00	0	40,000.00
\$ / R	On 12/06/2017	Any day expiry	13.20	Put	196.72230	0.19672	296.11270	0.29611	196.722	17.06	0.54	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.16390	13.16390		13.01770	13.01770		16.47	0.00	518,486,529.30	39,387	886,978.00	

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	11.78	Put	3.26360		0.00326		5.01430	0.00501	3.264	21.75	0.01	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	5.27740		0.00528		7.20190	0.00720	5.277	19.98	0.02	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	6.28970		0.00629		8.63560	0.00864	6.290	19.00	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	8.35170		0.00835		11.61670	0.01162	8.352	17.53	0.04	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	9.23530		0.00924		12.91780	0.01292	9.235	17.04	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	14.31120		0.01431		32.18570	0.03219	14.311	15.08	0.07	0.00	0	1,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	545.48200		0.54548		430.39580	0.43040	545.482	15.39	0.87	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	41.77960		0.04178		79.23260	0.07923	41.780	15.52	0.16	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	455.87930		0.45588		352.78300	0.35278	455.879	15.63	0.81	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	61.34450		0.06134		109.16230	0.10916	61.344	15.72	0.22	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	89.82410		0.08982		149.92740	0.14993	89.824	15.93	0.29	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	340.33170		0.34033		256.74110	0.25674	340.332	15.97	0.70	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	289.93700		0.28994		216.36520	0.21637	289.937	16.15	0.64	0.00	0	1,078.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	126.03700		0.12604		198.66520	0.19867	126.037	16.15	0.36	0.00	0	88,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	253.00610		0.25301		354.53840	0.35454	253.006	16.79	0.56	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	159.31220		0.15931		116.49660	0.11650	159.312	16.86	0.43	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	284.55470		0.28455		390.61870	0.39062	284.555	16.96	0.59	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	134.94430		0.13494		98.19590	0.09820	134.944	17.09	0.38	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	119.53230		0.11953		86.72130	0.08672	119.532	17.25	0.34	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	103.05980		0.10306		74.54170	0.07454	103.060	17.44	0.31	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	90.88840		0.09089		65.59870	0.06560	90.888	17.60	0.28	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	581.64300		0.58164		712.44670	0.71245	581.643	18.22	0.82	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	54.09220		0.05409		39.15840	0.03916	54.092	18.25	0.18	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	41.40760		0.04141		30.51490	0.03051	41.408	18.58	0.14	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	704.47730		0.70448		840.61720	0.84062	704.477	18.70	0.87	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	740.77880		0.74078		877.93360	0.87793	740.779	18.87	0.88	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	24.96380		0.02496		18.57370	0.01857	24.964	19.42	0.09	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	861.06380		0.86106		1,000.87370	1.00087	861.064	19.42	0.91	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	22.57180		0.02257		16.83080	0.01683	22.572	19.58	0.08	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	965.03740		0.96504		1,106.47750	1.10648	965.037	19.88	0.93	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	984.11410		0.98411		1,125.80240	1.12580	984.114	19.96	0.93	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,032.00510		1.03201		1,174.25770	1.17426	1,032.005	20.17	0.94	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,080.15250		1.08015		1,222.89720	1.22290	1,080.153	20.38	0.95	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	13.37620		0.01338		10.09960	0.01010	13.376	20.46	0.05	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	13.05080		0.01305		9.86020	0.00986	13.051	20.51	0.05	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,177.09450		1.17709		1,320.70810	1.32071	1,177.094	20.80	0.96	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	9.27800		0.00928		7.26270	0.00726	9.278	21.09	0.04	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	7.38230		0.00738		5.92240	0.00592	7.382	21.55	0.03	0.00	0	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	4.39540		0.00440		3.65360	0.00365	4.395	22.79	0.02	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,729.44460		1.72944		1,875.13530	1.87514	1,729.445	23.49	0.99	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	2.72200		0.00272		2.34290	0.00234	2.722	24.03	0.01	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	2.27200		0.00227		1.98250	0.00198	2.272	24.53	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	2.08060		0.00208		1.82770	0.00183	2.081	24.78	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	1.37090		0.00137		1.24420	0.00124	1.371	26.02	0.01	0.00	0	5,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	1.17240	0.00117	1.07750	0.00108	1.172	26.52	0.00	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,337.27240	2.33727	2,483.37750	2.48338	2,337.272	26.52	1.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	0.77990	0.00078	0.87540	0.00088	0.780	27.91	0.00	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,616.87990	2.61688	2,763.17540	2.76318	2,616.880	27.91	1.00	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	0.74150	0.00074	0.85540	0.00086	0.742	28.38	0.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	0.73810	0.00074	0.85270	0.00085	0.738	28.45	0.00	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	0.69630	0.00070	0.81920	0.00082	0.696	29.49	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	0.67130	0.00067	0.79960	0.00080	0.671	30.23	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	0.64980	0.00065	0.78300	0.00078	0.650	30.96	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	0.63840	0.00064	0.77440	0.00077	0.638	31.41	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	0.57860	0.00058	0.73430	0.00073	0.579	34.88	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.04370	0.00004	0.03740	0.00004	0.044	37.62	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.01190	0.00001	0.01040	0.00001	0.012	37.62	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00060	0.00000	0.00060	0.00000	0.001	37.62	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.18500	13.18500	13.03840	13.03840		16.50	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	448.96530	0.44897	565.18670	0.56519	448.965	17.46	0.68	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	1.39530	0.00140	1.67680	0.00168	1.395	27.82	0.00	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.18970	13.18970	13.04300	13.04300		16.54	0.00	23,718,900.00	1,800	4,130.00
\$ / R	On 05/07/2017	Any day expiry			13.20120	13.20120	13.05410	13.05410		16.38	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	66.02080	0.06602	50.58410	0.05058	66.021	18.66	0.17	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			13.20570	13.20570	13.05850	13.05850		16.43	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			13.21240	13.21240	13.06510	13.06510		16.28	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	70.10050	0.07010	54.32720	0.05433	70.101	18.64	0.16	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.21690	13.21690	13.06960	13.06960		16.33	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	826.26360	0.82626	953.10850	0.95311	826.264	18.38	0.80	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.64650	0.00065	0.49900	0.00050	0.647	30.07	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.22140	13.22140	13.07400	13.07400		16.37	0.00	0.00	0	1,804.00
\$ / R	On 17/07/2017	Any day expiry			13.22810	13.22810	13.08070	13.08070		16.37	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			13.23710	13.23710	13.08950	13.08950		16.45	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.24600	13.24600	13.09840	13.09840		16.36	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	313.99970	0.31400	395.67590	0.39568	314.000	16.29	0.47	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	79.44650	0.07945	63.17000	0.06317	79.446	18.90	0.16	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.25050	13.25050	13.10280	13.10280		16.39	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	500.06880	0.50007	600.87320	0.60087	500.069	17.01	0.60	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	5.74800	0.00575	5.83520	0.00584	5.748	24.43	0.01	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.25950	13.25950	13.11170	13.11170		16.30	0.00	0.00	0	3,274.00
\$ / R	On 11/08/2017	Any day expiry			13.28340	13.28340	13.13540	13.13540		16.37	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.29640	13.29640	13.14840	13.14840		16.31	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	433.33690	0.43334	518.49340	0.51849	433.337	16.42	0.51	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.32250	13.32250	13.17430	13.17430		16.20	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	538.23500	0.53824	628.31740	0.62832	538.235	16.62	0.55	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	14.01600	0.01402	12.71290	0.01271	14.016	23.24	0.03	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.36630	13.36630	13.21770	13.21770		16.21	0.00	50,658,277.00	3,790	66,313.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	42.99990	0.04300	57.15000	0.05715	43.000	14.63	0.08	0.00	0	7,202.00

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\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	69.07100	0.06907	89.55350	0.08955	69.071	14.81	0.12	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	128.01410	0.12801	160.43890	0.16044	128.014	15.09	0.20	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	153.77080	0.15377	191.39020	0.19139	153.771	15.18	0.23	0.00	0	40.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	216.69560	0.21670	265.69890	0.26570	216.696	15.42	0.29	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	661.67610	0.66168	572.67770	0.57268	661.676	15.70	0.64	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	295.37610	0.29538	354.97770	0.35498	295.376	15.70	0.36	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Call	590.68480	0.59068	508.57970	0.50858	590.685	15.89	0.60	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	359.17890	0.35918	426.20170	0.42620	359.179	15.90	0.41	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	506.99860	0.50700	435.32300	0.43532	506.999	16.13	0.54	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	496.92690	0.49693	579.68610	0.57969	496.927	16.30	0.49	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	463.22690	0.46323	397.38610	0.39739	463.227	16.30	0.51	3,395,712.04	500	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	423.54200	0.42354	362.55610	0.36256	423.542	16.50	0.47	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	640.33680	0.64034	733.91750	0.73392	640.337	16.76	0.57	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	721.42380	0.72142	820.14320	0.82014	721.424	16.99	0.60	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	728.36210	0.72836	827.49110	0.82749	728.362	17.01	0.60	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	322.67610	0.32268	274.82890	0.27483	322.676	17.09	0.39	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	283.93170	0.28393	241.44750	0.24145	283.932	17.37	0.35	0.00	0	800.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	223.99970	0.22400	190.03550	0.19004	224.000	17.88	0.29	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,073.66400	1.07366	1,188.88460	1.18888	1,073.664	17.92	0.72	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	214.05180	0.21405	181.53250	0.18153	214.052	17.98	0.28	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,154.58400	1.15458	1,272.59910	1.27260	1,154.584	18.12	0.74	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	199.07180	0.19907	168.75390	0.16875	199.072	18.14	0.26	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,279.14000	1.27914	1,400.94330	1.40094	1,279.140	18.42	0.77	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	170.77130	0.17077	144.67870	0.14468	170.771	18.48	0.23	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	163.28180	0.16328	137.79570	0.13780	163.282	18.58	0.22	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	140.14220	0.14014	116.75790	0.11676	140.142	18.91	0.19	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	107.29290	0.10729	88.97420	0.08897	107.293	19.33	0.15	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	42.35010	0.04235	34.94290	0.03494	42.350	20.84	0.07	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	29.64880	0.02965	24.94090	0.02494	29.649	21.43	0.05	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	27.17270	0.02717	22.98440	0.02298	27.173	21.58	0.04	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	21.02340	0.02102	18.10420	0.01810	21.023	22.02	0.03	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	17.79540	0.01780	15.52540	0.01553	17.795	22.32	0.03	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	17.36170	0.01736	15.17780	0.01518	17.362	22.37	0.03	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	5.92490	0.00592	4.72000	0.00472	5.925	22.84	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.38610	13.38610	13.23720	13.23720		16.28	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	565.30580	0.56531	652.03330	0.65203	565.306	16.47	0.52	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	18.04280	0.01804	16.26000	0.01626	18.043	21.96	0.03	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.38830	13.38830	13.23940	13.23940		16.28	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.44330	13.44330	13.29370	13.29370		16.27	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.45210	13.45210	13.30240	13.30240		16.29	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	299.08010	0.29908	355.36880	0.35537	299.080	15.51	0.32	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	588.45060	0.58845	672.46830	0.67247	588.451	16.38	0.49	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	343.57390	0.34357	300.24350	0.30024	343.574	17.44	0.36	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	25.24260	0.02524	17.71250	0.01771	25.243	21.68	0.04	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/11/2017	Any day expiry		13.48940	13.48940		13.33930	13.33930		16.30	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry		13.52240	13.52240		13.37190	13.37190		16.26	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	607.58790	0.60759	689.39830	0.68940	607.588	16.26	0.47	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	44.46900	0.04447	36.16950	0.03617	44.469	22.55	0.05	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.56550	13.56550		13.41420	13.41420		16.32	0.00	542,620.00	40	84,572.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	67.80540	0.06781	79.99050	0.07999	67.805	15.12	0.09	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	96.30900	0.09631	111.94120	0.11194	96.309	14.93	0.12	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	127.59830	0.12760	153.96220	0.15396	127.598	14.78	0.16	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	170.50550	0.17051	203.22220	0.20322	170.505	14.94	0.19	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	196.63990	0.19664	232.92750	0.23293	196.640	15.02	0.22	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	240.65380	0.24065	282.54470	0.28254	240.654	15.14	0.25	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	370.02140	0.37002	428.39680	0.42840	370.021	15.53	0.33	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	423.73560	0.42374	487.20210	0.48720	423.736	15.70	0.37	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	452.10190	0.45210	518.09550	0.51810	452.102	15.78	0.38	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	466.65540	0.46666	533.91000	0.53391	466.655	15.83	0.39	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	537.80750	0.53781	610.85550	0.61086	537.808	16.03	0.42	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	564.48470	0.56448	639.56190	0.63956	564.485	16.10	0.44	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	685.27550	0.68528	613.50510	0.61351	685.276	16.24	0.54	0.00	0	9,816.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	873.97900	0.87398	968.30300	0.96830	873.979	16.89	0.55	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	934.83980	0.93484	1,032.04050	1.03204	934.840	17.03	0.57	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,301.80980	1.30181	1,413.57530	1.41358	1,301.810	17.86	0.67	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	271.65120	0.27165	240.21430	0.24021	271.651	18.67	0.26	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	253.36580	0.25337	223.90120	0.22390	253.366	18.82	0.24	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	251.77080	0.25177	222.47940	0.22248	251.771	18.83	0.24	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	198.43830	0.19844	175.02950	0.17503	198.438	19.31	0.20	0.00	0	9,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	146.22070	0.14622	128.77150	0.12877	146.221	19.95	0.15	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	82.66550	0.08267	73.05390	0.07305	82.665	21.78	0.09	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	78.75900	0.07876	69.54440	0.06954	78.759	21.97	0.08	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	47.56760	0.04757	38.52870	0.03853	47.568	22.58	0.05	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry		13.57410	13.57410		13.42270	13.42270		16.33	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	622.81430	0.62281	701.85060	0.70185	622.814	16.26	0.46	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	52.26540	0.05227	42.59170	0.04259	52.265	22.60	0.06	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry		13.59770	13.59770		13.44590	13.44590		16.34	0.00	13,521,500.00	1,000	0.00
\$ / R	On 13/02/2018	Any day expiry		13.68780	13.68780		13.53460	13.53460		16.42	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		13.69210	13.69210		13.53880	13.53880		16.42	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future		13.76030	13.76030		13.60560	13.60560		16.44	0.00	0.00	0	9,077.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	418.37170	0.41837	472.68460	0.47268	418.372	15.43	0.32	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	596.41480	0.59641	665.14590	0.66515	596.415	15.92	0.39	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	461.36490	0.46136	417.60010	0.41760	461.365	18.08	0.34	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	420.47970	0.42048	378.47930	0.37848	420.480	18.37	0.31	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	355.06010	0.35506	318.74050	0.31874	355.060	18.79	0.27	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry		13.83870	13.83870		13.68220	13.68220		16.52	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,674.20960	1.67421	1,784.03300	1.78403	1,674.210	18.07	0.65	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	360.09730	0.36010	324.43140	0.32443	360.097	19.06	0.26	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			13.87260		13.87260		13.71540	13.71540		16.51	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.88110		13.88110		13.72370	13.72370		16.56	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.95470		13.95470		13.79550	13.79550		16.65	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	21.44680	0.02145		23.24840	0.02325		21.447	12.69	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	480.98390	0.48098		532.16280	0.53216	480.984		15.56	0.31	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	766.72370	0.76672		840.22450	0.84022	766.724		16.23	0.41	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	364.52080	0.36452		330.93200	0.33093	364.521		19.56	0.24	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.07850		14.07850		13.91610	13.91610		16.96	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.15590		14.15590		13.99140	13.99140		17.07	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.28190		14.28190		14.11410	14.11410		17.29	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.35040		14.35040		14.18090	14.18090		17.36	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.48530		14.48530		14.31220	14.31220		17.52	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.55830		14.55830		14.38320	14.38320		17.57	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.16390		13.16390		13.01770	13.01770		16.47	0.00	13,163.90	1	600.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.36630		13.36630		13.21770	13.21770		16.21	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.56550		13.56550		13.41420	13.41420		16.32	0.00	0.00	0	47.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.76030		13.76030		13.60560	13.60560		16.44	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.95470		13.95470		13.79550	13.79550		16.65	0.00	0.00	0	147.00
£ / R	On 31/05/2017	Any day expiry			16.87780		16.87780		16.65690	16.65690		19.06	0.00	0.00	0	69.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.93870		16.93870		16.72040	16.72040		16.46	0.00	21,258,068.50	1,255	52,025.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	530.80390	0.53080		386.52500	0.38653	530.804		16.22	0.76	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	92.10390	0.09210		166.12500	0.16613	92.104		16.22	0.24	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	83.72250	0.08372		53.62520	0.05363	83.723		17.36	0.22	0.00	0	300.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.24870		17.24870		17.02490	17.02490		16.11	0.00	0.00	0	3,673.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.55690		17.55690		17.32740	17.32740		16.05	0.00	0.00	0	4,136.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.86290		17.86290		17.62650	17.62650		15.62	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.16890		18.16890		17.93000	17.93000		15.55	0.00	0.00	0	3,032.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11866	0.11866		0.11703	0.11703			20.17	0.00	0.00	0	122.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12101	0.12101		0.11933	0.11933			16.18	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12339	0.12339		0.12165	0.12165			16.20	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12577	0.12577		0.12401	0.12401			22.04	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry			14.67060		14.67060		14.49640	14.49640		17.16	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.72850		14.72850		14.55720	14.55720		15.43	0.00	7,393,707.00	502	68,944.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.02930		15.02930		14.85300	14.85300		15.31	0.00	315,615.30	21	7,114.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.32990		15.32990		15.14840	15.14840		15.52	0.00	0.00	0	4,753.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	174.26970	0.17427		204.87820	0.20488	174.270		14.43	0.18	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	373.82740	0.37383		323.45150	0.32345	373.827		16.88	0.32	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.63050	15.63050		15.44300	15.44300			15.62	0.00	0.00	0	4,010.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	564.98530	0.56499		636.28730	0.63629	564.985		15.02	0.36	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	95.51858	95.51858	95.35600	95.35600					0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	92.53435	92.53435	92.37014	92.37014					0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	91.28691	91.28691	91.12006	91.12006					0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	93.43046	93.43046	93.25928	93.25928					0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	97.18362	97.18362	97.00884	97.00884					0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	95.76369	95.76369	95.58126	95.58126					0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	97.81886	97.81886	97.63398	97.63398					0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60698	99.60698	99.60698	99.60698					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61351	99.61351	99.61341	99.61341					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.81289	99.81289	99.80833	99.80833					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.76208	99.76208	99.75019	99.75019					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.92733	99.92733	99.90736	99.90736					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.84320	99.84320	99.83882	99.83882					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.04090	99.04090	99.02846	99.02846					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.61401	98.61401	98.59468	98.59468					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.54961	98.54961	98.52148	98.52148					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.94000	98.94000	98.90000	98.90000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.34283	99.34283	99.29679	99.29679					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.75495	99.75495	99.69844	99.69844					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.49376	96.49376	96.38653	96.38653					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.73303	95.73303	95.62213	95.62213					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.94478	94.94478	94.83445	94.83445					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.12584	95.12584	95.02323	95.02323					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.31018	97.31018	97.21955	97.21955					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.44550	97.44550	97.36378	97.36378					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.64464	98.64464	98.56768	98.56768					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	544.95600	544.95600	545.26500	545.26500					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	555.38300	555.38300	555.69900	555.69900					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	566.20000	566.20000	566.52500	566.52500					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	628.04800	628.04800	628.96500	628.96500					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	640.06600	640.06600	641.00000	641.00000					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	652.53200	652.53200	653.48800	653.48800					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	566.74900	566.74900	567.53000	567.53000					0.00	0.00	0	600.00
ALBI	On 02/11/2017	Index Future	577.59300	577.59300	578.38900	578.38900					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	588.84200	588.84200	589.65800	589.65800					0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.81190	9.81190	9.68570	9.68570				13.58	0.00	2,511,846.40	256	23,154.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.95030	9.95030	9.82200	9.82200				13.26	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		10.08770	10.08770		9.95670	9.95670		13.14	0.00	0.00	0	1,153.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.22250	10.22250		10.08930	10.08930		12.70	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.35780	10.35780		10.22200	10.22200		12.70	0.00	0.00	0	1,499.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		9.77770	9.77770		9.68860	9.68860		14.28	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		9.94410	9.94410		9.85350	9.85350		13.90	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.10880	10.10880		10.01640	10.01640		13.86	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.27160	10.27160		10.17590	10.17590		13.76	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.51210	13.51210		13.34480	13.34480		16.18	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.80290	13.80290		13.63100	13.63100		15.86	0.00	0.00	0	1,000.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.09740	14.09740		13.91850	13.91850		16.04	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.39150	14.39150		14.20470	14.20470		16.17	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.92310	1.92310		1.90040	1.90040		15.29	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.93850	1.93850		1.91600	1.91600		15.30	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.95560	1.95560		1.93230	1.93230		15.13	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.97080	1.97080		1.94770	1.94770		15.03	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.98630	1.98630		1.96360	1.96360		15.15	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		2.02720	2.02720		2.00400	2.00400		14.85	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.06880	2.06880		2.04510	2.04510		14.53	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		10.67425	78.79432		10.64960	78.94744			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future		10.76362	76.51011		10.73813	76.66616			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		10.85497	78.00016		10.82852	78.15970			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	10.90498		81.95604		10.89059	82.05697			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	10.99441		79.26254		10.97953	79.36537			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.08283		80.80612		11.06737	80.91148			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	565.08600		565.08600		565.89400	565.89400			0.00	0.00	0	404.00
GOVI	On 02/11/2017	GOVI	575.89900		575.89900		576.72200	576.72200			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	587.11500		587.11500		587.95800	587.95800			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.68980	1.68980		1.67090	1.67090			16.68	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.71950	1.71950		1.70010	1.70010			15.87	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.74810	1.74810		1.72850	1.72850			16.26	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.77530	1.77530		1.75540	1.75540			16.54	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	128.64225	128.64225		128.81713	128.81713				0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	131.13667	131.13667		131.31484	131.31484				0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	132.40016	132.40016		132.58284	132.58284				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	103.76095	103.76095		103.75582	103.75582				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	105.34582	105.34582		105.62206	105.62206				0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future	106.31158	106.31158		106.59316	106.59316				0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	108.43202	108.43202		108.72007	108.72007				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	130.42834	130.42834		130.42112	130.42112				0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future	132.95744	132.95744		132.94997	132.94997				0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	134.08823	134.08823		134.08158	134.08158				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	128.10058	128.10058		128.09357	128.09357				0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future	129.00114	129.00114		128.99408	128.99408				0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.57421	131.57421		131.56787	131.56787				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	135.53842	135.53842		135.22199	135.22199				0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future	138.16671	138.16671		137.84374	137.84374				0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	139.23048	139.23048		138.90235	138.90235				0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	250.37700	250.37700		250.42100	250.42100				0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future	255.23200	255.23200		255.27700	255.27700				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		260.32200	260.32200		260.37000	260.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.33000	92.67000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.29000	92.71000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.26000	92.74000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.21000	92.79000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.17000	92.83000		7.15000	92.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.13000	92.87000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.09000	92.91000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.99000	93.01000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.04000	92.96000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.09000	92.91000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.14000	92.86000		7.13000	92.87000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12700	0.12700		0.12560	0.12560			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12690	0.12690		0.12540	0.12540			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12670	0.12670		0.12520	0.12520			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12630	0.12630		0.12480	0.12480			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12520	0.12520		0.12370	0.12370			0.00	0.00	0	1,145.00
NOK/R	On 19/06/2017	Foreign Exchange Future		1.56060	1.56060		1.54940	1.54940		13.66	0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.58710	1.58710		1.57570	1.57570		13.74	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.61340	1.61340		1.60180	1.60180		13.43	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.63940	1.63940		1.62750	1.62750		13.56	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.32760	9.32760		9.20930	9.20930		14.40	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.45370	9.45370		9.33340	9.33340		14.05	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.57730	9.57730		9.45540	9.45540		14.08	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.69680	9.69680		9.57270	9.57270		13.83	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.27600	1.27600		1.26890	1.26890			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.29030	1.29030		1.28400	1.28400			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.30220	1.30220		1.29830	1.29830			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.31440	1.31440		1.31100	1.31100			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.28680	1.28680		1.28440	1.28440			0.00	0.00	0	8,108.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.29050	1.29050		1.28800	1.28800			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.29420	1.29420		1.29170	1.29170			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.29810	1.29810		1.29550	1.29550			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.11890	1.11890		1.11830	1.11830			0.00	0.00	0	252.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.12440	1.12440		1.12370	1.12370			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future		1.13010	1.13010		1.12930	1.12930			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			1.13590		1.13590		1.13510	1.13510			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.63855		113.14717		8.61326	113.31997		7.86	0.00	0.00	0	101,248.00
R186	On 03/08/2017	Bond Future	8.75	Put	1,143.97000		1.14397		1,085.19000	1.08519	1,143.970	7.86	0.41	0.00	0	2,604.00
R186	On 03/08/2017	Bond Future	8.85	Put	890.95000		0.89095		843.20000	0.84320	890.950	7.92	0.35	0.00	0	750.00
R186	On 03/08/2017	Bond Future	8.90	Put	781.75000		0.78175		739.04000	0.73904	781.750	7.95	0.31	0.00	0	1,050.00
R186	On 03/08/2017	Bond Future	9.35	Put	203.08000		0.20308		190.64000	0.19064	203.080	8.22	0.11	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	121.08000		0.12108		113.53000	0.11353	121.080	8.30	0.07	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.67436		115.31213		8.64802	115.48817		7.76	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.70753		112.25495		8.67995	112.43517		8.06	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			297.23391		297.23391		297.55021	297.55021			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			302.99736		302.99736		303.31966	303.31966			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			301.98690		301.98690		302.31790	302.31790			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			242.24864		242.24864		242.23513	242.23513			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future			246.94586		246.94586		246.93205	246.93205			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			248.12472		248.12472		248.11211	248.11211			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.02782		102.15522		8.01242	102.22277		5.23	0.00	2,553,880.50	25	33,012.00
R2023	On 02/11/2017	Bond Future			8.04580		100.17940		8.02952	100.24819		4.72	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.05943		102.13038		8.04199	102.20120		4.88	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.12665		91.87916		9.10671	92.01758			0.00	0.00	0	32,390.00
R2030	On 02/11/2017	Bond Future			9.16930		93.63711		9.14869	93.77818			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.21033		91.45558		9.18892	91.59998			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			9.27528		94.78711		9.26046	94.89776		11.11	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future			9.32216		92.44276		9.30687	92.55545		11.68	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.36738		94.24304		9.35150	94.35859		11.50	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future			9.49211		98.64566		9.46710	98.84939			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		9.54358	96.03211		9.51780	96.23965			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.59467	97.90232		9.56798	98.11460			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		9.60074	90.56102		9.57580	90.76290		13.19	0.00	0.00	0	57,059.00
R2037	On 02/11/2017	Bond Future		9.64957	92.29371		9.62389	92.49945		13.38	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.69742	89.83572		9.67089	90.04600		13.76	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.41101	101.78865		7.38787	101.81845		1.05	0.00	0.00	0	41,529.00
R204	On 02/11/2017	Bond Future		7.32717	103.73626		7.29867	103.76660		0.54	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.16051	101.71628		7.12275	101.74787		0.78	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.67608	94.03943		9.66137	94.16671		13.87	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future		9.72544	95.83874		9.71031	95.96836		14.10	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.77391	93.19941		9.75825	93.33219		14.49	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.74073	90.83464		9.72603	90.96248		14.56	0.00	0.00	0	21,797.00
R2044	On 02/11/2017	Bond Future		9.78977	92.57263		9.77465	92.70290		14.83	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.83796	89.99488		9.82233	90.12823		15.23	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.71140	94.46268		9.69663	94.59470		14.46	0.00	0.00	0	69,161.00
R2048	On 02/11/2017	Bond Future		9.76162	91.83253		9.74643	91.96700		15.41	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.81148	93.62093		9.79577	93.75864		15.09	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		7.51195	99.89216		7.49569	99.92763		1.90	0.00	0.00	0	45,633.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,479.21000	1.47921	1,513.83000	1.51383	1,479.210	2.02	0.96	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.47507	101.80346		7.45683	101.83959		1.47	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.41306	100.14403		7.39193	100.18151		1.73	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future		7.63896	99.60216		7.62312	99.65093		3.13	0.00	0.00	0	32,933.00
R208	On 02/11/2017	Bond Future		7.62962	98.10596		7.61248	98.15563		2.60	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.60867	100.01655		7.58977	100.06784		2.84	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			9.45368		74.37158		9.42868	74.54247		13.08	0.00	0.00	0	72,235.00
R209	On 02/11/2017	Bond Future			9.49843		72.64459		9.47272	72.81874		14.00	0.00	52,739,972.34	726	630.00
R209	On 02/11/2017	Bond Future	8.30	Call	301.22000		0.30122		323.38000	0.32338	301.220	13.41	0.10	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,267.99000		1.26799		1,331.35000	1.33135	1,267.990	13.70	0.32	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,351.60000		1.35160		1,308.28000	1.30828	1,351.600	14.46	0.30	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	535.98000		0.53598		516.76000	0.51676	535.980	14.92	0.14	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.54161		74.05932		9.51510	74.23733		13.74	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			187.16714		187.16714		187.50804	187.50804			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			188.39624		188.39624		188.74382	188.74382			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.15383		192.15383		192.50977	192.50977			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			148.63785		148.63785		148.62920	148.62920			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.51993		151.51993		151.51114	151.51114			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.48188		152.48188		152.47403	152.47403			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			9.16697		86.42453		9.14187	86.59470		10.82	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future			9.21146		84.52812		9.18557	84.70145		11.43	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.25519		86.17427		9.22836	86.35158		11.27	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future			9.61433		73.98699		9.59955	74.09147		13.89	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future			9.66171		72.10617		9.64652	72.21262		14.93	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.70859		73.51042		9.69290	73.61942		14.59	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
RAIN	On 19/06/2017	Foreign Exchange Future	22,622.64000		22,622.64000	22,353.47000	22,353.47000				0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	22,988.12000		22,988.12000	22,714.28000	22,714.28000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.50620		9.50620	9.39780	9.39780			14.63	0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.66290		9.66290	9.55290	9.55290			14.18	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.68780		3.68780	3.61690	3.61690			14.62	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.65290		3.65290	3.58010	3.58010			14.41	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.58190		3.58190	3.51180	3.51180			14.57	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.41670		1.41670	1.39940	1.39940				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.38950		1.38950	1.37180	1.37180				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.36350		1.36350	1.34630	1.34630				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.33920		1.33920	1.32300	1.32300				0.00	0.00	0	0.00
Total for Derivatives :												764,861,149.08	54,461	4,022,435.00
Grand Total:												764,861,149.08	54,461	4,022,435.00