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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/05/2017

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 31/05/2017	Any day expiry	13.16800	13.16800		13.12260	13.12260		19.84	0.00	31,834,220.00	2,422	0.00	
\$ / R	On 05/06/2017	Any day expiry	13.18540	13.18540		13.13040	13.13040		16.59	0.00	0.00	0	0.00	
\$ / R	On 05/06/2017	Any day expiry	13.10	Put	71.09640	0.07110	106.78160	0.10678	71.096	17.68	0.37	0.00	30,000.00	
\$ / R	On 05/06/2017	Any day expiry	13.77	Call	8.77200	0.00877	9.26620	0.00927	8.772	23.33	0.06	0.00	30,000.00	
\$ / R	On 06/06/2017	Any day expiry			13.18790	13.18790	13.13300	13.13300		16.85	0.00	1,234,149,000.00	94,000	16,000.00
\$ / R	On 06/06/2017	Any day expiry	13.10	Put	80.18490	0.08018	116.08230	0.11608	80.185	17.70	0.38	0.00	30,000.00	
\$ / R	On 07/06/2017	Any day expiry			13.19050	13.19050	13.13550	13.13550		17.04	0.00	0.00	0.00	
\$ / R	On 09/06/2017	Any day expiry			13.19550	13.19550	13.14050	13.14050		17.13	0.00	0.00	0.00	
\$ / R	On 09/06/2017	Any day expiry	13.00	Put	68.84880	0.06885	95.30200	0.09530	68.849	17.83	0.29	0.00	20,000.00	
\$ / R	On 12/06/2017	Any day expiry			13.20250	13.20250	13.14750	13.14750		16.45	0.00	0.00	0.00	
\$ / R	On 12/06/2017	Any day expiry	12.90	Put	52.52460	0.05252	71.86880	0.07187	52.525	16.99	0.22	0.00	200.00	
\$ / R	On 12/06/2017	Any day expiry	13.00	Put	78.12120	0.07812	103.85940	0.10386	78.121	16.81	0.30	0.00	100.00	
\$ / R	On 12/06/2017	Any day expiry	13.03	Call	259.90330	0.25990	232.66050	0.23266	259.903	16.76	0.67	0.00	40,000.00	
\$ / R	On 12/06/2017	Any day expiry	13.20	Put	155.85250	0.15585	196.72230	0.19672	155.853	16.45	0.49	0.00	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			13.21890	13.21890	13.16390	13.16390		16.26	0.00	446,759,163.30	33,797	877,032.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	2.47400	0.00247	3.26360	0.00326	2.474	22.19	0.01	0.00	0	4,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	4.38890	0.00439	5.27740	0.00528	4.389	20.67	0.02	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	5.21960	0.00522	6.28970	0.00629	5.220	19.68	0.02	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	6.90330	0.00690	8.35170	0.00835	6.903	18.19	0.03	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	7.62210	0.00762	9.23530	0.00924	7.622	17.69	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	11.72510	0.01173	14.31120	0.01431	11.725	15.70	0.06	0.00	0	1,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	591.57700	0.59158	545.48200	0.54548	591.577	15.36	0.90	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	30.56690	0.03057	41.77960	0.04178	30.567	15.46	0.13	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	497.52100	0.49752	455.87930	0.45588	497.521	15.54	0.84	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	46.13770	0.04614	61.34450	0.06134	46.138	15.61	0.18	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	69.57500	0.06957	89.82410	0.08982	69.575	15.77	0.24	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	374.02010	0.37402	340.33170	0.34033	374.020	15.80	0.74	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	319.26690	0.31927	289.93700	0.28994	319.267	15.93	0.68	0.00	0	1,078.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	100.36690	0.10037	126.03700	0.12604	100.367	15.93	0.32	0.00	0	88,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	213.82650	0.21383	253.00610	0.25301	213.827	16.43	0.52	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	174.34310	0.17434	159.31220	0.15931	174.343	16.50	0.47	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	243.45120	0.24345	284.55470	0.28455	243.451	16.60	0.56	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	147.41790	0.14742	134.94430	0.13494	147.418	16.73	0.41	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	130.37350	0.13037	119.53230	0.11953	130.374	16.90	0.38	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	112.15320	0.11215	103.05980	0.10306	112.153	17.10	0.34	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	98.69420	0.09869	90.88840	0.09089	98.694	17.27	0.30	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	530.80200	0.53080	581.64300	0.58164	530.802	17.91	0.80	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	58.10630	0.05811	54.09220	0.05409	58.106	17.95	0.20	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	44.19170	0.04419	41.40760	0.04141	44.192	18.28	0.16	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	651.77120	0.65177	704.47730	0.70448	651.771	18.38	0.85	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	687.69020	0.68769	740.77880	0.74078	687.690	18.55	0.87	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	26.43800	0.02644	24.96380	0.02496	26.438	19.18	0.10	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	807.53800	0.80754	861.06380	0.86106	807.538	19.18	0.90	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	23.94570	0.02395	22.57180	0.02257	23.946	19.38	0.09	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	911.26380	0.91126	965.03740	0.96504	911.264	19.72	0.92	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	930.30390	0.93030	984.11410	0.98411	930.304	19.82	0.93	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	978.11150	0.97811	1,032.00510	1.03201	978.111	20.06	0.93	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,026.18620	1.02619	1,080.15250	1.08015	1,026.186	20.31	0.94	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	14.38290	0.01438	13.37620	0.01338	14.383	20.40	0.06	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	14.04470	0.01404	13.05080	0.01305	14.045	20.45	0.05	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,123.00600	1.12301	1,177.09450	1.17709	1,123.006	20.79	0.95	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	10.11770	0.01012	9.27800	0.00928	10.118	21.14	0.04	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	8.05530	0.00806	7.38230	0.00738	8.055	21.62	0.03	0.00	0	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	4.72210	0.00472	4.39540	0.00440	4.722	22.88	0.02	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,674.66160	1.67466	1,729.44460	1.72944	1,674.662	23.58	0.99	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	2.87850	0.00288	2.72200	0.00272	2.879	24.14	0.01	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	2.38760	0.00239	2.27200	0.00227	2.388	24.64	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	2.17970	0.00218	2.08060	0.00208	2.180	24.89	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	1.41450	0.00141	1.37090	0.00137	1.414	26.15	0.01	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	1.20250	0.00120	1.17240	0.00117	1.203	26.65	0.00	0.00	0	55,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,282.30250	2.28230	2,337.27240	2.33727	2,282.303	26.65	1.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	0.78710	0.00079	0.77990	0.00078	0.787	28.06	0.00	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,561.88710	2.56189	2,616.87990	2.61688	2,561.887	28.06	1.00	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	0.71290	0.00071	0.74150	0.00074	0.713	28.41	0.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	0.70840	0.00071	0.73810	0.00074	0.708	28.48	0.00	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	0.65630	0.00066	0.69630	0.00070	0.656	29.50	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	0.62500	0.00063	0.67130	0.00067	0.625	30.22	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	0.59780	0.00060	0.64980	0.00065	0.598	30.94	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	0.58320	0.00058	0.63840	0.00064	0.583	31.38	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	0.50320	0.00050	0.57860	0.00058	0.503	34.78	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.03840	0.00004	0.04370	0.00004	0.038	37.82	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.01010	0.00001	0.01190	0.00001	0.010	37.82	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00050	0.00000	0.00060	0.00000	0.001	37.82	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.24000	13.24000	13.18500	13.18500		16.48	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	406.21530	0.40622	448.96530	0.44897	406.215	17.29	0.65	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	1.32670	0.00133	1.39530	0.00140	1.327	27.65	0.00	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.24460	13.24460	13.18970	13.18970		16.53	0.00	29,342,082.00	2,218	3,560.00
\$ / R	On 05/07/2017	Any day expiry			13.25610	13.25610	13.20120	13.20120		16.34	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	71.30480	0.07130	66.02080	0.06602	71.305	18.53	0.18	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			13.26060	13.26060	13.20570	13.20570		16.38	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			13.26730	13.26730	13.21240	13.21240		16.21	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	75.04000	0.07504	70.10050	0.07010	75.040	18.48	0.18	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.27180	13.27180	13.21690	13.21690		16.26	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	777.90330	0.77790	826.26360	0.82626	777.903	18.20	0.78	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.76950	0.00077	0.64650	0.00065	0.770	30.51	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.27630	13.27630	13.22140	13.22140		16.42	0.00	0.00	0	1,804.00
\$ / R	On 17/07/2017	Any day expiry			13.28300	13.28300	13.22810	13.22810		16.28	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			13.29200	13.29200	13.23710	13.23710		16.36	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.30100	13.30100	13.24600	13.24600		16.26	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	282.56970	0.28257	313.99970	0.31400	282.570	16.11	0.44	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	83.66490	0.08366	79.44650	0.07945	83.665	18.69	0.17	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.30540	13.30540	13.25050	13.25050		16.29	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	460.35300	0.46035	500.06880	0.50007	460.353	16.78	0.57	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	5.66910	0.00567	5.74800	0.00575	5.669	24.20	0.01	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.31440	13.31440	13.25950	13.25950		16.20	0.00	0.00	0	3,274.00
\$ / R	On 11/08/2017	Any day expiry			13.33870	13.33870	13.28340	13.28340		16.31	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.35190	13.35190	13.29640	13.29640		16.27	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	399.57000	0.39957	433.33690	0.43334	399.570	16.27	0.48	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.37830	13.37830	13.32250	13.32250		16.28	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	502.56740	0.50257	538.23500	0.53824	502.567	16.50	0.53	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	13.71730	0.01372	14.01600	0.01402	13.717	22.94	0.02	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.42220	13.42220	13.36630	13.36630		16.22	0.00	30,374,438.60	2,263	67,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	38.70930	0.03871	42.99990	0.04300	38.709	14.72	0.08	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	59.78860	0.05979	69.07100	0.06907	59.789	14.69	0.11	0.00	0	1,000.00

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\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	113.99100		0.11399		128.01410	0.12801	113.991	14.99	0.18	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	138.01650		0.13802		153.77080	0.15377	138.016	15.09	0.21	0.00	0	40.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	196.65620		0.19666		216.69560	0.21670	196.656	15.31	0.27	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	693.71150		0.69371		661.67610	0.66168	693.711	15.61	0.66	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	271.51150		0.27151		295.37610	0.29538	271.512	15.61	0.34	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Call	620.29140		0.62029		590.68480	0.59068	620.291	15.81	0.62	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	332.70180		0.33270		359.17890	0.35918	332.702	15.82	0.39	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	533.54770		0.53355		506.99860	0.50700	533.548	16.06	0.56	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	465.08360		0.46508		496.92690	0.49693	465.084	16.22	0.47	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	487.28360		0.48728		463.22690	0.46323	487.284	16.22	0.53	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	445.88570		0.44589		423.54200	0.42354	445.886	16.42	0.49	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	604.68830		0.60469		640.33680	0.64034	604.688	16.68	0.55	2,861,078.58	391	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	683.98750		0.68399		721.42380	0.72142	683.988	16.92	0.58	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	690.78190		0.69078		728.36210	0.72836	690.782	16.94	0.59	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	340.43230		0.34043		322.67610	0.32268	340.432	17.02	0.40	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	299.84040		0.29984		283.93170	0.28393	299.840	17.30	0.36	0.00	0	800.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	236.86360		0.23686		223.99970	0.22400	236.864	17.83	0.30	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,030.41960		1.03042	1,073.66400	1.07366	1,030.420	17.87	0.71	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	226.39740		0.22640	214.05180	0.21405	226.397	17.93	0.29	0.00	0	150.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,110.33960		1.11034	1,154.58400	1.15458	1,110.340	18.07	0.73	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	210.63370		0.21063	199.07180	0.19907	210.634	18.09	0.27	0.00	0	3,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,233.54550		1.23355	1,279.14000	1.27914	1,233.546	18.37	0.76	0.00	0	150.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	180.82650		0.18083	170.77130	0.17077	180.827	18.43	0.24	0.00	0	17,402.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	172.93440		0.17293	163.28180	0.16328	172.934	18.53	0.23	0.00	0	1,125.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	148.74080		0.14874	140.14220	0.14014	148.741	18.88	0.20	0.00	0	20,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	114.29260		0.11429	107.29290	0.10729	114.293	19.32	0.16	0.00	0	10,600.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	45.33390		0.04533	42.35010	0.04235	45.334	20.85	0.07	0.00	0	3,680.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	31.18390		0.03118	29.64880	0.02965	31.184	21.37	0.05	0.00	0	960.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	28.38450		0.02838	27.17270	0.02717	28.384	21.49	0.05	0.00	0	10,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	21.47450		0.02147	21.02340	0.02102	21.474	21.86	0.04	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	17.88290		0.01788	17.79540	0.01780	17.883	22.11	0.03	0.00	0	650.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	17.40260		0.01740	17.36170	0.01736	17.403	22.14	0.03	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	5.80220		0.00580	5.92490	0.00592	5.802	22.60	0.01	0.00	0	3,099.00	
\$ / R	On 27/09/2017	Any day expiry			13.44200		13.44200	13.38610	13.38610			16.30	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	532.52450		0.53252	565.30580	0.56531	532.524	16.40	0.50	0.00	0	60.00	
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	18.94890		0.01895	18.04280	0.01804	18.949	21.91	0.03	0.00	0	60.00	
\$ / R	On 28/09/2017	Any day expiry			13.44420	13.44420		13.38830	13.38830			16.30	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.49900	13.49900		13.44330	13.44330			16.31	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.50780	13.50780		13.45210	13.45210			16.33	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	278.14300		0.27814	299.08010	0.29908	278.143	15.45	0.31	0.00	0	1,000.00	
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	558.04390		0.55804	588.45060	0.58845	558.044	16.33	0.48	0.00	0	60.00	
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	361.04250		0.36104	343.57390	0.34357	361.043	17.41	0.37	0.00	0	1,000.00	
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	28.98520		0.02899	25.24260	0.02524	28.985	21.98	0.04	0.00	0	60.00	
\$ / R	On 13/11/2017	Any day expiry			13.54510	13.54510		13.48940	13.48940			16.35	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 28/11/2017	Any day expiry			13.57800	13.57800		13.52240	13.52240		16.40	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	579.48910	0.57949	607.58790	0.60759	579.489	16.25	0.46	0.00	0	60.00			
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	48.63800	0.04864	44.46900	0.04447	48.638	22.72	0.06	0.00	0	60.00			
\$ / R			On 18/12/2017	Foreign Exchange Future			13.62110	13.62110		13.56550	13.56550		16.37	0.00	74,166,889.50	5,445	89,122.00
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	63.12220	0.06312	67.80540	0.06781	63.122	15.17	0.09	0.00	0	500.00			
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	90.02340	0.09002	96.30900	0.09631	90.023	14.98	0.12	0.00	0	400.00			
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	119.31410	0.11931	127.59830	0.12760	119.314	14.82	0.15	0.00	0	18,000.00			
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future	158.55150	0.15855	170.50550	0.17051	158.551	14.92	0.18	0.00	0	114,600.00			
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	183.47520	0.18348	196.63990	0.19664	183.475	15.01	0.20	0.00	0	11,916.00			
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future	225.60320	0.22560	240.65380	0.24065	225.603	15.13	0.24	0.00	0	1,819.00			
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	349.23320	0.34923	370.02140	0.37002	349.233	15.50	0.32	0.00	0	2,580.00			
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	401.29120	0.40129	423.73560	0.42374	401.291	15.67	0.35	0.00	0	40,000.00			
\$ / R	13.18	Put	On 18/12/2017	Foreign Exchange Future	428.84040	0.42884	452.10190	0.45210	428.840	15.76	0.37	1,961,262.30	395	16,000.00			
\$ / R	13.21	Put	On 18/12/2017	Foreign Exchange Future	442.99220	0.44299	466.65540	0.46666	442.992	15.80	0.37	0.00	0	5,000.00			
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	512.27690	0.51228	537.80750	0.53781	512.277	16.01	0.41	0.00	0	52,000.00			
\$ / R	13.40	Put	On 18/12/2017	Foreign Exchange Future	538.30190	0.53830	564.48470	0.56448	538.302	16.08	0.42	0.00	0	114,600.00			
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future	713.40820	0.71341	685.27550	0.68528	713.408	16.23	0.55	0.00	0	9,816.00			
\$ / R	13.91	Put	On 18/12/2017	Foreign Exchange Future	841.16400	0.84116	873.97900	0.87398	841.164	16.87	0.54	0.00	0	34,000.00			
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	901.00530	0.90101	934.83980	0.93484	901.005	17.02	0.56	0.00	0	33,000.00			
\$ / R	14.50	Put	On 18/12/2017	Foreign Exchange Future	1,262.70760	1.26271	1,301.80980	1.30181	1,262.708	17.84	0.66	0.00	0	2,055.00			
\$ / R	15.00	Call	On 18/12/2017	Foreign Exchange Future	284.96950	0.28497	271.65120	0.27165	284.970	18.68	0.27	0.00	0	3,580.00			
\$ / R	15.11	Call	On 18/12/2017	Foreign Exchange Future	265.95330	0.26595	253.36580	0.25337	265.953	18.83	0.25	0.00	0	1,900.00			
\$ / R	15.12	Call	On 18/12/2017	Foreign Exchange Future	264.29080	0.26429	251.77080	0.25177	264.291	18.84	0.25	0.00	0	40,000.00			
\$ / R	15.50	Call	On 18/12/2017	Foreign Exchange Future	208.74390	0.20874	198.43830	0.19844	208.744	19.33	0.20	0.00	0	9,316.00			
\$ / R	16.00	Call	On 18/12/2017	Foreign Exchange Future	154.22920	0.15423	146.22070	0.14622	154.229	19.98	0.16	0.00	0	117,200.00			
\$ / R	17.13	Call	On 18/12/2017	Foreign Exchange Future	87.14720	0.08715	82.66550	0.08267	87.147	21.80	0.09	0.00	0	18,000.00			
\$ / R	17.24	Call	On 18/12/2017	Foreign Exchange Future	83.04590	0.08305	78.75900	0.07876	83.046	21.99	0.09	0.00	0	33,000.00			
\$ / R	18.06	Call	On 18/12/2017	Foreign Exchange Future	52.27780	0.05228	47.56760	0.04757	52.278	22.79	0.06	0.00	0	2,055.00			
\$ / R			On 22/12/2017	Any day expiry			13.62960	13.62960		13.57410	13.57410		16.46	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 22/12/2017	Any day expiry	595.35310	0.59535	622.81430	0.62281	595.353	16.24	0.44	0.00	0	60.00			
\$ / R	18.02	Call	On 22/12/2017	Any day expiry	56.63460	0.05663	52.26540	0.05227	56.635	22.75	0.06	0.00	0	60.00			
\$ / R			On 02/01/2018	Any day expiry			13.65310	13.65310		13.59770	13.59770		16.40	0.00	0.00	0	0.00
\$ / R			On 13/02/2018	Any day expiry			13.74300	13.74300		13.68780	13.68780		16.47	0.00	0.00	0	70.00
\$ / R			On 15/02/2018	Any day expiry			13.74720	13.74720		13.69210	13.69210		16.47	0.00	0.00	0	0.00
\$ / R			On 19/03/2018	Foreign Exchange Future			13.81550	13.81550		13.76030	13.76030		16.48	0.00	0.00	0	9,077.00
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	399.59950	0.39960	418.37170	0.41837	399.599	15.41	0.30	0.00	0	3,867.00			
\$ / R	13.07	Put	On 19/03/2018	Foreign Exchange Future	427.36470	0.42736	0.00000	0.00000	427.365	15.47	0.32	499,733,233.25	113,476	113,476.00			
\$ / R	13.38	Put	On 19/03/2018	Foreign Exchange Future	571.95090	0.57195	596.41480	0.59641	571.951	15.89	0.38	0.00	0	2,500.00			
\$ / R	14.91	Call	On 19/03/2018	Foreign Exchange Future	477.98950	0.47799	461.36490	0.46136	477.989	18.06	0.35	0.00	0	8,395.00			
\$ / R	15.11	Call	On 19/03/2018	Foreign Exchange Future	435.78590	0.43579	420.47970	0.42048	435.786	18.35	0.32	0.00	0	2,500.00			
\$ / R	15.46	Call	On 19/03/2018	Foreign Exchange Future	368.93420	0.36893	355.06010	0.35506	368.934	18.79	0.28	0.00	0	3,867.00			
\$ / R			On 25/04/2018	Any day expiry			13.89440	13.89440		13.83870	13.83870		16.56	0.00	0.00	0	0.00
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	1,635.98410	1.63598	1,674.20960	1.67421	1,635.984	18.05	0.64	0.00	0	1,000.00			
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	373.48020	0.37348	360.09730	0.36010	373.480	19.06	0.27	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			13.92850		13.92850		13.87260	13.87260		16.61	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.93710		13.93710		13.88110	13.88110		16.60	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.01080		14.01080		13.95470	13.95470		16.70	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	21.08450		0.02108		21.44680	0.02145	21.084	12.84	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	462.81980		0.46282		480.98390	0.48098	462.820	15.56	0.30	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	741.18740		0.74119		766.72370	0.76672	741.187	16.21	0.40	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	377.50070		0.37750		364.52080	0.36452	377.501	19.57	0.25	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.13500		14.13500		14.07850	14.07850		17.02	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.21260		14.21260		14.15590	14.15590		17.14	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.33900		14.33900		14.28190	14.28190		17.37	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.40780		14.40780		14.35040	14.35040		17.45	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.54300		14.54300		14.48530	14.48530		17.62	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.61620		14.61620		14.55830	14.55830		17.67	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.21890		13.21890		13.16390	13.16390		16.26	0.00	608,069.40	46	623.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.42220		13.42220		13.36630	13.36630		16.22	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.62110		13.62110		13.56550	13.56550		16.37	0.00	68,105.50	5	42.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.81550		13.81550		13.76030	13.76030		16.48	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.01080		14.01080		13.95470	13.95470		16.70	0.00	490,378.00	35	182.00
£ / R	On 31/05/2017	Any day expiry			16.94750		16.94750		16.87780	16.87780		18.37	0.00	1,168,390.00	69	0.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.04800		17.04800		16.93870	16.93870		16.42	0.00	204,576.00	12	52,020.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	616.72910		0.61673		530.80390	0.53080	616.729	16.64	0.81	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	68.72910		0.06873		92.10390	0.09210	68.729	16.64	0.19	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	99.98130		0.09998		83.72250	0.08372	99.981	17.01	0.26	0.00	0	300.00
£ / R	On 30/06/2017	Any day expiry			17.08850		17.08850		16.86950	16.86950		16.64	0.00	84,347.50	5	5.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.35990		17.35990		17.24870	17.24870		16.18	0.00	17,359,900.00	1,000	3,423.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.66850		17.66850		17.55690	17.55690		16.14	0.00	0.00	0	4,136.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.97460		17.97460		17.86290	17.86290		15.65	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.28310		18.28310		18.16890	18.16890		15.64	0.00	0.00	0	3,032.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11955		0.11955		0.11866	0.11866		17.78	0.00	0.00	0	122.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12191		0.12191		0.12101	0.12101		15.30	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12430		0.12430		0.12339	0.12339		15.31	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12669		0.12669		0.12577	0.12577		21.56	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry			14.79370		14.79370		14.67060	14.67060		16.05	0.00	58,640.00	4	0.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.86790		14.86790		14.72850	14.72850		15.08	0.00	37,972,616.60	2,554	67,478.00
€ / R	On 30/06/2017	Any day expiry			14.90700		14.90700		14.77500	14.77500		15.23	0.00	59,100.00	4	4.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.17120		15.17120		15.02930	15.02930		15.22	0.00	303,424.00	20	7,114.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.47390		15.47390		15.32990	15.32990		15.45	0.00	0.00	0	4,753.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	145.34750		0.14535		174.26970	0.17427	145.348	14.32	0.16	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	411.18700		0.41119		373.82740	0.37383	411.187	16.67	0.34	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.77660		15.77660		15.63050	15.63050		15.59	0.00	0.00	0	4,010.00

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 19/03/2018	Foreign Exchange Future	15.05	Put	502.53770		0.50254		564.98530	0.56499	502.538	14.83	0.34	0.00	0	5,648.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.20868		95.20868		95.51858	95.51858			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.20136		92.20136		92.53435	92.53435			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.94060		90.94060		91.28691	91.28691			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.08591		93.08591		93.43046	93.43046			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.84901		96.84901		97.18362	97.18362			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.42860		95.42860		95.76369	95.76369			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.48600		97.48600		97.81886	97.81886			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			99.61298		99.61298		99.61351	99.61351			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.80922		99.80922		99.81289	99.81289			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.75387		99.75387		99.76208	99.76208			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.91406		99.91406		99.92733	99.92733			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.83966		99.83966		99.84320	99.84320			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.03237		99.03237		99.04090	99.04090			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.60110		98.60110		98.61401	98.61401			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.52986		98.52986		98.54961	98.54961			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.91000		98.91000		98.94000	98.94000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.30704		99.30704		99.34283	99.34283			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.70460		99.70460		99.75495	99.75495			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.36489		96.36489		96.49376	96.49376			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.59657		95.59657		95.73303	95.73303			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.79802		94.79802		94.94478	94.94478			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.96506		94.96506		95.12584	95.12584			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.13636		97.13636		97.31018	97.31018			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.25816		97.25816		97.44550	97.44550			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.44360		98.44360		98.64464	98.64464			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			545.69800		545.69800		544.95600	544.95600			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future			556.13600		556.13600		555.38300	555.38300			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future			566.97300		566.97300		566.20000	566.20000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future			629.13200		629.13200		628.04800	628.04800			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future			641.16600		641.16600		640.06600	640.06600			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future			653.66000		653.66000		652.53200	652.53200			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future			567.47500		567.47500		566.74900	566.74900			0.00	0.00	0	600.00
ALBI	On 02/11/2017	Index Future			578.32900		578.32900		577.59300	577.59300			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future			589.59900		589.59900		588.84200	588.84200			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 19/06/2017	Foreign Exchange Future		9.83140	9.83140		9.81190	9.81190		13.63	0.00	0.00	0	23,154.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		9.97040	9.97040		9.95030	9.95030		13.37	0.00	0.00	0	2,227.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.10780	10.10780		10.08770	10.08770		13.31	0.00	0.00	0	1,153.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.24280	10.24280		10.22250	10.22250		12.91	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.37870	10.37870		10.35780	10.35780		12.90	0.00	0.00	0	1,499.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		9.78910	9.78910		9.77770	9.77770		14.14	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		9.95590	9.95590		9.94410	9.94410		13.98	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.12050	10.12050		10.10880	10.10880		13.98	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.28200	10.28200		10.27160	10.27160		13.89	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.67260	13.67260		13.51210	13.51210		15.90	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.96800	13.96800		13.80290	13.80290		15.85	0.00	0.00	0	1,000.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.26300	14.26300		14.09740	14.09740		16.02	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.55870	14.55870		14.39150	14.39150		16.09	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.94530	1.94530		1.92310	1.92310		15.30	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.95970	1.95970		1.93850	1.93850		15.04	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.97550	1.97550		1.95560	1.95560		15.31	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.99100	1.99100		1.97080	1.97080		15.20	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.00650	2.00650		1.98630	1.98630		14.66	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		2.04770	2.04770		2.02720	2.02720		14.66	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.08950	2.08950		2.06880	2.06880		14.78	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		10.65600	78.90764		10.67425	78.79432			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future		10.74483	76.62509		10.76362	76.51011			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		10.83539	78.11822		10.85497	78.00016			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

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
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	10.89693		82.01248		10.90498	81.95604			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	10.98617		79.31946		10.99441	79.26254			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.07417		80.86511		11.08283	80.80612			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	565.83900		565.83900		565.08600	565.08600			0.00	0.00	0	404.00
GOVI	On 02/11/2017	GOVI	576.66200		576.66200		575.89900	575.89900			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	587.89900		587.89900		587.11500	587.11500			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.69710		1.69710		1.68980	1.68980		16.33	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.72680		1.72680		1.71950	1.71950		15.79	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.75530		1.75530		1.74810	1.74810		16.24	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.78240		1.78240		1.77530	1.77530		16.52	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	128.25587		128.25587		128.64225	128.64225			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.74156		130.74156		131.13667	131.13667			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	131.99826		131.99826		132.40016	132.40016			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	103.77830		103.77830		103.76095	103.76095			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	105.36346		105.36346		105.34582	105.34582			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future	106.32867		106.32867		106.31158	106.31158			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	108.45039		108.45039		108.43202	108.43202			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	129.80730		129.80730		130.42834	130.42834			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future	132.32322		132.32322		132.95744	132.95744			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	133.44234		133.44234		134.08823	134.08823			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	128.12186		128.12186		128.10058	128.10058			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future	129.02181		129.02181		129.00114	129.00114			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.59639		131.59639		131.57421	131.57421			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	135.56141		135.56141		135.53842	135.53842			0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future	138.18867		138.18867		138.16671	138.16671			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	139.25424		139.25424		139.23048	139.23048			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

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 03/08/2017	Index Future	249.91800		249.91800		250.37700	250.37700			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future	254.76100		254.76100		255.23200	255.23200			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	259.84500		259.84500		260.32200	260.32200			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.29000		92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.21000		92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	7.17000		92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.09000		92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.99000		93.01000		6.99000	93.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.04000		92.96000		7.04000	92.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.09000		92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.12740		0.12740		0.12700	0.12700			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.12720		0.12720		0.12690	0.12690			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12680		0.12680		0.12670	0.12670			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12680		0.12680		0.12630	0.12630			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12550		0.12550		0.12520	0.12520			0.00	0.00	0	1,145.00
NOK/R	On 19/06/2017	Foreign Exchange Future	1.57150		1.57150		1.56060	1.56060		13.35	0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future	1.59820		1.59820		1.58710	1.58710		13.64	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.62450		1.62450		1.61340	1.61340		13.39	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.65050		1.65050		1.63940	1.63940		13.51	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	9.38030		9.38030		9.32760	9.32760		14.31	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.50750		9.50750		9.45370	9.45370		14.16	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.63120		9.63120		9.57730	9.57730		14.21	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.75060		9.75060		9.69680	9.69680		13.89	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.28400		1.28400		1.27600	1.27600			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.29760		1.29760		1.29030	1.29030			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.31100		1.31100		1.30220	1.30220			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.33020		1.33020		1.31440	1.31440			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future	1.28970		1.28970		1.28680	1.28680			0.00	0.00	0	8,108.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future	1.29340		1.29340		1.29050	1.29050			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.29710		1.29710		1.29420	1.29420			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.30100		1.30100		1.29810	1.29810			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future	1.12470		1.12470		1.11890	1.11890			0.00	0.00	0	252.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.13030		1.13030		1.12440	1.12440			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.13600		1.13600		1.13010	1.13010			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.14190		1.14190		1.13590	1.13590			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.60629		113.36765		8.63855	113.14717		7.10	0.00	1,023,029,673.60	9,024	98,947.00
R186	On 03/08/2017	Bond Future	8.75	Put	935.25000		0.93525	1,143.97000	1.14397		935.250	7.26	0.38	0.00	0	2,604.00
R186	On 03/08/2017	Bond Future	8.85	Put	705.16000		0.70516	890.95000	0.89095		705.160	7.32	0.31	0.00	0	750.00
R186	On 03/08/2017	Bond Future	8.90	Put	608.06000		0.60806	781.75000	0.78175		608.060	7.35	0.28	0.00	0	1,050.00
R186	On 03/08/2017	Bond Future	9.35	Put	130.84000		0.13084	203.08000	0.20308		130.840	7.62	0.08	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	72.59000		0.07259	121.08000	0.12108		72.590	7.71	0.05	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.64087		115.53602	8.67436	115.31213			7.37	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.67241		112.48451	8.70753	112.25495			7.42	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			296.28886		296.28886	297.23391	297.23391				0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			302.03138		302.03138	302.99736	302.99736				0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			301.00421		301.00421	301.98690	301.98690				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			242.28885		242.28885	242.24864	242.24864				0.00	4,845,777.00	20	30,557.00
R202	On 02/11/2017	Bond Future			246.98485		246.98485	246.94586	246.94586				0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			248.16623		248.16623	248.12472	248.12472				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			7.98565		102.34032	8.02782	102.15522			4.72	0.00	602,579,804.16	5,888	38,317.00
R2023	On 02/11/2017	Bond Future			8.00136		100.36733	8.04580	100.17940			4.44	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.01200		102.32312	8.05943	102.13038			4.43	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.09935		92.06874	9.12665	91.87916				0.00	0.00	0	32,390.00
R2030	On 02/11/2017	Bond Future			9.14118		93.82965	9.16930	93.63711				0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.18108		91.65293	9.21033	91.45558				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			9.24812		94.99004	9.27528	94.78711			10.05	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future			9.29421		92.64891	9.32216	92.44276			11.09	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.33837		94.45430	9.36738	94.24304			10.58	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/08/2017	Bond Future			9.46999		98.82581		9.49211	98.64566			0.00	0.00	0	9,645.00
R2035	On 02/11/2017	Bond Future			9.52086		96.21498		9.54358	96.03211			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.57109		98.08983		9.59467	97.90232			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			9.58355		90.70009		9.60074	90.56102		11.95	0.00	0.00	0	57,059.00
R2037	On 02/11/2017	Bond Future			9.63194		92.43488		9.64957	92.29371		12.70	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future			9.67913		89.98061		9.69742	89.83572		12.67	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future			7.37232		101.83849		7.41101	101.78865		0.97	0.00	0.00	0	41,529.00
R204	On 02/11/2017	Bond Future			7.28014		103.78633		7.32717	103.73626		0.50	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.09812		101.76848		7.16051	101.71628		0.68	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			9.66398		94.14411		9.67608	94.03943		12.57	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future			9.71306		95.94478		9.72544	95.83874		13.38	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.76103		93.30860		9.77391	93.19941		13.35	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.73376		90.89521		9.74073	90.83464		13.19	0.00	0.00	0	21,797.00
R2044	On 02/11/2017	Bond Future			9.78267		92.63376		9.78977	92.57263		14.07	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.83053		90.05823		9.83796	89.99488		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			9.70465		94.52297		9.71140	94.46268		13.09	0.00	472,614,850.00	5,000	73,986.00
R2048	On 02/11/2017	Bond Future			9.75475		91.89330		9.76162	91.83253		14.62	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.80429		93.68391		9.81148	93.62093		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			7.47971		99.96251		7.51195	99.89216		1.76	0.00	0.00	0	45,633.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,542.64000		1.54264	1,479.21000	1.47921	1,542.640		1.88	0.98	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.43924		101.87445		7.47507	101.80346		1.37	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.37163		100.21754		7.41306	100.14403		1.50	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			7.60732		99.69961		7.63896	99.60216		2.87	0.00	0.00	0	32,933.00
R208	On 02/11/2017	Bond Future			7.59561		98.20455		7.62962	98.10596		2.42	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 01/02/2018	Bond Future			7.57123		100.11819		7.60867	100.01655		2.50	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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			9.43686		74.48649		9.45368	74.37158		11.83	0.00	0.00	0	72,235.00
R209	On 02/11/2017	Bond Future			9.48121		72.76116		9.49843	72.64459		13.31	0.00	0.00	0	630.00
R209	On 02/11/2017	Bond Future	8.30	Call	251.82000		0.25182		301.22000	0.30122	251.820	12.71	0.09	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,181.23000		1.18123		1,267.99000	1.26799	1,181.230	13.01	0.31	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,198.59000		1.19859		1,351.60000	1.35160	1,198.590	13.77	0.28	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	444.66000		0.44466		535.98000	0.53598	444.660	14.23	0.13	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.52378		74.17897		9.54161	74.05932		12.65	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			186.23651		186.23651		187.16714	187.16714			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			187.44604		187.44604		188.39624	188.39624			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			191.18622		191.18622		192.15383	192.15383			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			148.46869		148.46869		148.63785	148.63785			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.34620		151.34620		151.51993	151.51993			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.30598		152.30598		152.48188	152.48188			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			9.14507		86.57298		9.16697	86.42453		9.79	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future			9.18896		84.67873		9.21146	84.52812		10.86	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.23180		86.32882		9.25519	86.17427		10.37	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future			9.60768		74.03397		9.61433	73.98699		12.55	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future			9.65495		72.15351		9.66171	72.10617		14.18	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.70151		73.55957		9.70859	73.51042		13.43	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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	22,818.13000		22,818.13000		22,622.64000	22,622.64000			0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	23,182.71000		23,182.71000		22,988.12000	22,988.12000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.55770		9.55770		9.50620	9.50620		14.48	0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.71550		9.71550		9.66290	9.66290		14.24	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.72060		3.72060		3.68780	3.68780		14.48	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.68330		3.68330		3.65290	3.65290		14.51	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.61490		3.61490		3.58190	3.58190		14.60	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.41980		1.41980		1.41670	1.41670			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.39200		1.39200		1.38950	1.38950			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.36620		1.36620		1.36350	1.36350			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.34160		1.34160		1.33920	1.33920			0.00	0.00	0	0.00
Total for Derivatives :												4,512,629,019.29	278,093	4,121,814.00
Grand Total:												4,512,629,019.29	278,093	4,121,814.00