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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 09/06/2017	Any day expiry	12.89950	12.89950		12.91240	12.91240		11.90	0.00	257,990,000.00	20,000	0.00	
\$ / R	On 12/06/2017	Any day expiry	12.87650	12.87650		12.91250	12.91250		12.47	0.00	0.00	0	0.00	
\$ / R	On 12/06/2017	Any day expiry	12.90	Put	75.55500	0.07556	93.29060	0.09329	75.555	13.54	0.56	0.00	0	200.00
\$ / R	On 12/06/2017	Any day expiry	13.00	Put	151.06780	0.15107	156.48660	0.15649	151.068	15.68	0.75	0.00	0	100.00
\$ / R	On 12/06/2017	Any day expiry	13.03	Call	23.00340	0.02300	60.55420	0.06055	23.003	16.32	0.21	0.00	0	40,000.00
\$ / R	On 12/06/2017	Any day expiry	13.20	Put	332.71350	0.33271	316.42270	0.31642	332.713	19.96	0.91	0.00	0	150.00
\$ / R	On 15/06/2017	Any day expiry	12.87850	12.87850		12.91180	12.91180		17.20	0.00	0.00	0	0.00	
\$ / R	On 15/06/2017	Any day expiry	13.13	Call	42.13430	0.04213	58.59650	0.05860	42.134	19.74	0.23	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.88640	12.88640		12.91960	12.91960		16.20	0.00	2,126,500,841.60	165,019	945,768.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	0.87150	0.00087	1.26230	0.00126	0.872	21.65	0.01	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	2.20540	0.00221	2.68850	0.00269	2.205	19.88	0.01	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	3.40320	0.00340	3.85950	0.00386	3.403	19.08	0.02	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	6.60340	0.00660	6.78660	0.00679	6.603	17.87	0.04	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	8.88920	0.00889	9.16580	0.00917	8.889	17.75	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	26.46940	0.02647	27.19170	0.02719	26.469	17.23	0.14	0.00	0	2,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	70.02020	0.07002	70.38820	0.07039	70.020	16.69	0.30	0.00	0	17,600.00

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	12.76	Call	212.37130	0.21237		245.48570	0.24549	212.371	16.56	0.65	0.00	0	50.00
\$ / R	On	19/06/2017	Foreign Exchange Future	12.80	Put	100.57870	0.10058		99.97420	0.09997	100.579	16.45	0.40	0.00	0	4,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	12.90	Put	144.79690	0.14480		142.18950	0.14219	144.797	16.20	0.51	0.00	0	3,500.00
\$ / R	On	19/06/2017	Foreign Exchange Future	12.92	Call	122.46270	0.12246		152.31040	0.15231	122.463	16.27	0.47	0.00	0	3,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.00	Call	91.92160	0.09192		118.50150	0.11850	91.922	16.56	0.38	2,200,913.21	450	1,528.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.00	Put	205.52160	0.20552		198.90150	0.19890	205.522	16.56	0.62	0.00	0	88,255.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.25	Put	397.39360	0.39739		379.88200	0.37988	397.394	17.47	0.83	0.00	0	100.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.27	Call	31.00960	0.03101		45.90410	0.04590	31.010	17.54	0.16	0.00	0	3,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.30	Put	440.81950	0.44082		421.36370	0.42136	440.819	17.65	0.86	0.00	0	2,638.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.39	Call	18.23530	0.01824		28.85950	0.02886	18.235	17.98	0.10	0.00	0	4,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.45	Call	13.86310	0.01386		22.69900	0.02270	13.863	18.19	0.08	0.00	0	3,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.50	Call	10.98980	0.01099		18.51500	0.01851	10.990	18.38	0.07	0.00	0	4,750.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.69	Put	809.23010	0.80923		780.08260	0.78008	809.230	19.86	0.97	0.00	0	250.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.70	Call	5.46680	0.00547		9.39030	0.00939	5.467	19.95	0.03	0.00	0	500.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.80	Call	4.11460	0.00411		6.95600	0.00696	4.115	20.89	0.02	0.00	0	1,500.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.83	Put	947.39250	0.94739		916.77240	0.91677	947.393	21.17	0.98	0.00	0	2,280.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.00	Call	2.46430	0.00246		3.96180	0.00396	2.464	22.75	0.01	0.00	0	1,100.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.00	Put	1,116.06430	1.11606		1,084.36180	1.08436	1,116.064	22.75	0.99	0.00	0	3,800.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.04	Call	2.24290	0.00224		3.56140	0.00356	2.243	23.12	0.01	0.00	0	37.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.11	Put	1,225.51460	1.22551		1,193.37000	1.19337	1,225.515	23.78	0.99	0.00	0	2,850.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.13	Put	1,245.43260	1.24543		1,213.22300	1.21322	1,245.433	23.96	0.99	0.00	0	17,600.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.18	Put	1,295.24720	1.29525		1,262.89200	1.26289	1,295.247	24.43	0.99	0.00	0	1,400.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.23	Put	1,345.03630	1.34504		1,312.57280	1.31257	1,345.036	24.79	0.99	0.00	0	2,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.25	Call	1.34800	0.00135		2.04960	0.00205	1.348	24.91	0.01	0.00	0	100.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.26	Call	1.30610	0.00131		1.99090	0.00199	1.306	24.97	0.01	0.00	0	3,156.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.33	Put	1,444.64950	1.44465		1,412.02840	1.41203	1,444.650	25.38	0.99	0.00	0	3,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.40	Call	0.84680	0.00085		1.33760	0.00134	0.847	25.79	0.00	0.00	0	1,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.50	Call	0.62800	0.00063		1.01750	0.00102	0.628	26.38	0.00	0.00	0	98,178.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.75	Call	0.30940	0.00031		0.53380	0.00053	0.309	27.85	0.00	0.00	0	2,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.89	Put	2,003.81340	2.00381		1,970.78110	1.97078	2,003.813	28.67	1.00	0.00	0	1,297.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.00	Call	0.16140	0.00016		0.29600	0.00030	0.161	29.31	0.00	0.00	0	763.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.10	Call	0.12630	0.00013		0.23730	0.00024	0.126	29.90	0.00	0.00	0	1,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.15	Call	0.11210	0.00011		0.21320	0.00021	0.112	30.19	0.00	0.00	0	1,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.40	Call	0.06380	0.00006		0.12850	0.00013	0.064	31.66	0.00	0.00	0	5,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.50	Call	0.05170	0.00005		0.10650	0.00011	0.052	32.25	0.00	0.00	0	55,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.50	Put	2,613.65170	2.61365		2,580.50650	2.58051	2,613.652	32.25	1.00	0.00	0	150.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.78	Put	2,893.68290	2.89368		2,860.41500	2.86041	2,893.683	36.30	1.00	0.00	0	3,155.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.78	Call	0.08290	0.00008		0.01500	0.00002	0.083	36.30	0.00	0.00	0	17,600.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.85	Call	0.09230	0.00009		0.00870	0.00001	0.092	37.32	0.00	0.00	0	3,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.86	Call	0.09370	0.00009		0.00800	0.00001	0.094	37.46	0.00	0.00	0	30,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	16.00	Call	0.11460	0.00011		0.00250	0.00000	0.115	39.50	0.00	0.00	0	5,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	16.10	Call	0.13120	0.00013		0.00100	0.00000	0.131	40.95	0.00	0.00	0	1,400.00
\$ / R	On	19/06/2017	Foreign Exchange Future	16.20	Call	0.14930	0.00015		0.00040	0.00000	0.149	42.40	0.00	0.00	0	4,255.00
\$ / R	On	19/06/2017	Foreign Exchange Future	16.26	Call	0.16090	0.00016		0.00020	0.00000	0.161	43.27	0.00	0.00	0	2,850.00

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	16.73	Call	0.27190	0.00027	0.00000	0.00000	0.272	50.08	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.00560	0.00001	0.00000	0.00000	0.006	50.36	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.00120	0.00000	0.00000	0.00000	0.001	50.36	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00000	0.00000	0.00000	0.00000	0.000	50.36	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			12.90650	12.90650	12.94000	12.94000		15.61	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	630.48550	0.63049	608.98520	0.60899	630.486	17.91	0.86	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	0.39060	0.00039	0.56890	0.00057	0.391	33.34	0.00	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.91110	12.91110	12.94470	12.94470		15.71	0.00	0.00	0	5,060.00
\$ / R	On 05/07/2017	Any day expiry			12.92260	12.92260	12.95620	12.95620		15.50	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	15.09100	0.01509	20.73500	0.02074	15.091	18.61	0.06	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			12.92720	12.92720	12.96080	12.96080		15.57	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			12.93410	12.93410	12.96770	12.96770		15.55	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	20.79520	0.02080	27.46030	0.02746	20.795	18.98	0.07	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			12.93880	12.93880	12.97230	12.97230		15.64	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,043.43580	1.04344	1,017.95160	1.01795	1,043.436	18.78	0.90	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.15890	0.00016	0.19220	0.00019	0.159	32.69	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			12.94320	12.94320	12.97670	12.97670		15.71	0.00	8,981,040.00	690	3,214.00
\$ / R	On 17/07/2017	Any day expiry			12.94970	12.94970	12.98320	12.98320		15.57	0.00	0.00	0	1,272.00
\$ / R	On 19/07/2017	Any day expiry			12.95410	12.95410	12.98760	12.98760		15.65	0.00	0.00	0	1,080.00
\$ / R	On 21/07/2017	Any day expiry			12.95840	12.95840	12.99200	12.99200		15.70	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			12.96710	12.96710	13.00070	13.00070		15.62	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	434.02580	0.43403	422.14020	0.42214	434.026	16.38	0.61	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	32.50780	0.03251	39.01380	0.03901	32.508	19.35	0.08	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			12.97140	12.97140	13.00510	13.00510		15.67	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	660.46950	0.66047	643.26640	0.64327	660.469	17.30	0.73	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	2.91910	0.00292	3.42370	0.00342	2.919	26.82	0.01	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			12.98010	12.98010	13.01380	13.01380		15.72	0.00	0.00	0	3,274.00
\$ / R	On 04/08/2017	Any day expiry			12.98870	12.98870	13.02250	13.02250		15.81	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry			13.00390	13.00390	13.03780	13.03780		15.76	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.01680	13.01680	13.05070	13.05070		15.75	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	570.22640	0.57023	556.16480	0.55616	570.226	16.65	0.62	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.04210	13.04210	13.07600	13.07600		15.80	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	689.46570	0.68947	673.20290	0.67320	689.466	16.91	0.65	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	6.94680	0.00695	8.26900	0.00827	6.947	24.03	0.01	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.08430	13.08430	13.11820	13.11820		15.87	0.00	2,167,662,896.70	165,669	321,247.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	58.69270	0.05869	57.61410	0.05761	58.693	14.31	0.12	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	94.06140	0.09406	92.17900	0.09218	94.061	14.52	0.17	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	107.14950	0.10715	104.96470	0.10496	107.150	14.58	0.19	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	172.97780	0.17298	169.18360	0.16918	172.978	14.87	0.27	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	208.08360	0.20808	203.30630	0.20331	208.084	15.03	0.30	0.00	0	40.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	602.66270	0.60266	630.14450	0.63014	602.663	15.29	0.64	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	290.48520	0.29049	283.47890	0.28348	290.485	15.37	0.38	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	388.92150	0.38892	379.42840	0.37943	388.922	15.71	0.45	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	473.22150	0.47322	497.62840	0.49763	473.222	15.71	0.55	0.00	0	4,551.00

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\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Call	415.93160	0.41593	438.64960	0.43865	415.932	15.94	0.50	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	467.60540	0.46761	456.29570	0.45630	467.605	15.97	0.50	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	352.26440	0.35226	372.77620	0.37278	352.264	16.33	0.44	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	319.26170	0.31926	338.49640	0.33850	319.262	16.56	0.41	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	634.96170	0.63496	620.29640	0.62030	634.962	16.56	0.59	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	303.90420	0.30390	322.51260	0.32251	303.904	16.67	0.39	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	289.27250	0.28927	307.26340	0.30726	289.273	16.79	0.38	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	800.12810	0.80013	782.66030	0.78266	800.128	17.08	0.66	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	891.73440	0.89173	872.89980	0.87290	891.734	17.36	0.69	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	899.49590	0.89950	880.56220	0.88056	899.496	17.38	0.69	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	215.06280	0.21506	229.63460	0.22963	215.063	17.46	0.30	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	187.15230	0.18715	200.40590	0.20041	187.152	17.77	0.26	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	144.89270	0.14489	155.94980	0.15595	144.893	18.34	0.21	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,277.79010	1.27779	1,254.79240	1.25479	1,277.790	18.38	0.79	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	137.99550	0.13800	148.66940	0.14867	137.995	18.44	0.20	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,364.62940	1.36463	1,340.88310	1.34088	1,364.629	18.60	0.81	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	127.68600	0.12769	137.76790	0.13777	127.686	18.62	0.19	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,496.64360	1.49664	1,471.85280	1.47185	1,496.644	18.89	0.83	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	107.52870	0.10753	116.43920	0.11644	107.529	18.93	0.16	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	102.07590	0.10208	110.66080	0.11066	102.076	19.02	0.16	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	85.56100	0.08556	93.12070	0.09312	85.561	19.29	0.13	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	64.13900	0.06414	70.25220	0.07025	64.139	19.75	0.10	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	23.42600	0.02343	26.19170	0.02619	23.426	21.31	0.04	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	15.66780	0.01567	17.63120	0.01763	15.668	21.85	0.03	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	14.19560	0.01420	15.99860	0.01600	14.196	21.99	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	10.60990	0.01061	12.00870	0.01201	10.610	22.39	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	8.77610	0.00878	9.95910	0.00996	8.776	22.66	0.02	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	8.53260	0.00853	9.68650	0.00969	8.533	22.70	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	2.15860	0.00216	2.52280	0.00252	2.159	22.73	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.10340	13.10340	13.13730	13.13730		15.89	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	711.91720	0.71192	696.32360	0.69632	711.917	16.77	0.61	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	8.65430	0.00865	9.91500	0.00992	8.654	22.10	0.02	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.10550	13.10550	13.13940	13.13940		15.90	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry	13.15830		13.15830	13.15830	13.19240	13.19240		15.95	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry	13.16680		13.16680	13.16680	13.20090	13.20090		15.98	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	388.97020	0.38897	380.08840	0.38809	388.970	15.61	0.40	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	731.75400	0.73175	716.91750	0.71692	731.754	16.68	0.58	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	246.58330	0.24658	260.44860	0.26045	246.583	17.87	0.29	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	13.12730	0.01313	15.41520	0.01542	13.127	21.66	0.02	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.20270	13.20270	13.23700	13.23700		16.03	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.23440	13.23440	13.26870	13.26870		14.68	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	747.43710	0.74744	733.97010	0.73397	747.437	16.55	0.55	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	25.01440	0.02501	30.95610	0.03096	25.014	22.31	0.03	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.27640	13.27640	13.31080	13.31080		16.07	0.00	6,638,200.00	500	89,247.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	80.98790	0.08099	79.15890	0.07916	80.988	14.57	0.11	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	116.43090	0.11643	114.18130	0.11418	116.431	14.39	0.15	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	164.68670	0.16469	161.46210	0.16146	164.687	14.60	0.20	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	218.61920	0.21862	214.33800	0.21434	218.619	14.80	0.25	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	251.11640	0.25112	246.21270	0.24621	251.116	14.90	0.27	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	306.39880	0.30640	299.40080	0.29940	306.399	15.08	0.31	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	466.83120	0.46683	457.22340	0.45722	466.831	15.66	0.40	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	530.12350	0.53012	519.59190	0.51959	530.123	15.85	0.44	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	563.27710	0.56328	552.28150	0.55228	563.277	15.95	0.45	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	580.22210	0.58022	568.99440	0.56899	580.222	16.00	0.46	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	662.93000	0.66293	650.33890	0.65034	662.930	16.25	0.50	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	693.75330	0.69375	680.74020	0.68074	693.753	16.33	0.51	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	533.64510	0.53365	554.19020	0.55419	533.645	16.51	0.47	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	1,040.89950	1.04090	1,023.72240	1.02372	1,040.899	17.24	0.62	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,107.92360	1.10792	1,089.93070	1.08993	1,107.924	17.41	0.64	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,503.92840	1.50393	1,482.43200	1.48243	1,503.928	18.34	0.72	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	202.39890	0.20240	213.08620	0.21309	202.399	19.08	0.21	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	188.39640	0.18840	198.50910	0.19851	188.396	19.23	0.20	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	187.17690	0.18718	197.23820	0.19724	187.177	19.25	0.19	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	146.73750	0.14674	155.03220	0.15503	146.738	19.78	0.16	0.00	0	9,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	108.56030	0.10856	114.61330	0.11461	108.560	20.52	0.12	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	63.37460	0.06337	67.28570	0.06729	63.375	22.57	0.07	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	60.49620	0.06050	64.25960	0.06426	60.496	22.77	0.07	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	31.17990	0.03118	34.17660	0.03418	31.180	22.79	0.04	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.28450	13.28450	13.31910	13.31910		16.16	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	759.57550	0.75958	745.85580	0.74586	759.576	16.51	0.53	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	34.59710	0.03460	37.88010	0.03788	34.597	22.80	0.04	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.30700	13.30700	13.34180	13.34180		16.10	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.39290	13.39290	13.42840	13.42840		16.19	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.39700	13.39700	13.43250	13.43250		16.19	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.46220	13.46220	13.49840	13.49840		16.20	0.00	0.00	0	9,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	512.08090	0.51208	502.55580	0.50256	512.081	15.50	0.37	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.07	Put	547.36380	0.54736	537.32350	0.53732	547.364	15.61	0.39	0.00	0	113,476.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	717.54890	0.71755	705.21370	0.70521	717.549	16.09	0.45	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	367.49200	0.36749	382.96760	0.38297	367.492	18.40	0.29	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	331.86810	0.33187	346.29750	0.34630	331.868	18.64	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	278.49850	0.27850	291.24660	0.29125	278.498	19.07	0.23	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.53680	13.53680	13.57390	13.57390		16.28	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,877.34190	1.87734	1,856.04790	1.85605	1,877.342	18.36	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	285.83560	0.28584	298.78920	0.29879	285.836	19.31	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.56900	13.56900	13.60650	13.60650		16.27	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.57710	13.57710	13.61470	13.61470		16.26	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.64610	13.64610	13.68450	13.68450		16.36	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	24.24460	0.02424	25.01010	0.02501	24.245	12.16	0.03	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	569.45580	0.56946	560.34700	0.56035	569.456	15.49	0.36	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	896.64080	0.89664	883.19400	0.88319	896.641	16.35	0.47	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	292.05170	0.29205	305.54130	0.30554	292.052	19.75	0.21	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.76420	13.76420	13.80350	13.80350		16.62	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.83810	13.83810	13.87780	13.87780		16.79	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			13.95830	13.95830	13.99890	13.99890		16.97	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.02370	14.02370	14.06470	14.06470		17.05	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.15250	14.15250	14.19430	14.19430		17.21	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.22210	14.22210	14.26440	14.26440		17.26	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.88640	12.88640	12.91960	12.91960		16.20	0.00	77,318.40	6	362.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.08430	13.08430	13.11820	13.11820		15.87	0.00	130,843.00	10	355.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.27640	13.27640	13.31080	13.31080		16.07	0.00	0.00	0	52.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.46220	13.46220	13.49840	13.49840		16.20	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.64610	13.64610	13.68450	13.68450		16.36	0.00	0.00	0	182.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.41430	16.41430	16.73240	16.73240		16.68	0.00	80,791,184.60	4,922	50,373.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	231.58980	0.23159	119.55420	0.11955	231.590	17.08	0.57	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	145.88980	0.14589	351.95420	0.35195	145.890	17.08	0.43	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	10.49960	0.01050	23.24610	0.02325	10.500	22.30	0.04	0.00	0	300.00
£ / R	On 30/06/2017	Any day expiry			16.45200	16.45200	16.77160	16.77160		16.09	0.00	0.00	0	5.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.71420	16.71420	17.03800	17.03800		15.78	0.00	121,562,376.60	7,273	5,989.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	560.07860	0.56008	745.20170	0.74520	560.079	15.78	0.52	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	219.75830	0.21976	308.49380	0.30849	219.758	17.03	0.26	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.00980	17.00980	17.33810	17.33810		15.94	0.00	816,470.40	48	4,142.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.30220	17.30220	17.63630	17.63630		15.39	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.59370	17.59370	17.93320	17.93320		15.21	0.00	0.00	0	3,414.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11645	0.11645	0.11728	0.11728		27.56	0.00	0.00	0	6,052.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11873	0.11873	0.11957	0.11957		18.20	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12102	0.12102	0.12187	0.12187		15.77	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12332	0.12332	0.12420	0.12420		14.72	0.00	0.00	0	0.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.41490	14.41490	14.50310	14.50310		13.61	0.00	37,161,612.20	2,578	64,856.00
€ / R	On 30/06/2017	Any day expiry			14.45140	14.45140	14.54050	14.54050		14.54	0.00	0.00	0	4.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.70800	14.70800	14.79760	14.79760		15.00	0.00	441,240.00	30	7,523.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.99950	14.99950	15.09050	15.09050		15.22	0.00	299,990.00	20	38,003.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	218.61140	0.21861	202.31050	0.20231	218.611	14.03	0.23	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.13	Put	258.58700	0.25859	239.46650	0.23947	258.587	14.13	0.26	0.00	0	66,500.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	278.07680	0.27808	302.50490	0.30250	278.077	17.31	0.26	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.53	Call	255.47090	0.25547	278.57140	0.27857	255.471	17.52	0.24	0.00	0	66,500.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.29130	15.29130	15.38430	15.38430		15.28	0.00	0.00	0	4,152.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	682.66670	0.68267	643.52040	0.64352	682.667	14.98	0.43	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		94.65544	94.65544		94.65779	94.65779			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		91.63227	91.63227		91.63528	91.63528			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		90.35238	90.35238		90.35596	90.35596			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		92.48594	92.48594		92.48936	92.48936			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		96.23952	96.23952		96.24288	96.24288			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		94.79212	94.79212		94.79579	94.79579			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		96.84170	96.84170		96.84509	96.84509			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.60697	99.60697		99.60697	99.60697			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61676	99.61676		99.61626	99.61626			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.81720	99.81720		99.81501	99.81501			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.74943	99.74943		99.74660	99.74660			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.88703	99.88703		99.88540	99.88540			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.84747	99.84747		99.84529	99.84529			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.02999	99.02999		99.02699	99.02699			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.57136	98.57136		98.57018	98.57018			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.48462	98.48462		98.48203	98.48203			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.84000	98.84000		98.84000	98.84000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.21299	99.21299		99.21076	99.21076			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.58557	99.58557		99.58543	99.58543			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.15780	96.15780		96.15891	96.15891			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.37384	95.37384		95.37517	95.37517			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.55904	94.55904		94.56064	94.56064			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.71857	94.71857		94.71999	94.71999			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.88419	96.88419		96.88574	96.88574			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.99367	96.99367		96.99566	96.99566			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.16743	98.16743		98.16927	98.16927			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		548.13600	548.13600		547.32300	547.32300			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		558.61600	558.61600		557.79100	557.79100			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		569.48700	569.48700		568.64400	568.64400			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		633.16000	633.16000		631.64300	631.64300			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		645.26600	645.26600		643.72400	643.72400			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		657.82400	657.82400		656.24900	656.24900			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		570.13600	570.13600		567.62200	567.62200			0.00	0.00	0	600.00
ALBI	On 02/11/2017	Index Future		581.03800	581.03800		578.47800	578.47800			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		592.34500	592.34500		589.73400	589.73400			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		9.70280	9.70280		9.73610	9.73610		14.03	0.00	0.00	0	23,045.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		9.83950	9.83950		9.87350	9.87350		13.53	0.00	0.00	0	2,259.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 18/12/2017	Foreign Exchange Future	9.97350	9.97350	10.00730	10.00730	13.64	0.00	0.00	0	1,153.00			
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.10390	10.10390	10.13900	10.13900	13.01	0.00	0.00	0	0.00			
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.23340	10.23340	10.27000	10.27000	12.81	0.00	0.00	0	2,041.00			
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.59410	9.59410	9.57000	9.57000	14.37	0.00	0.00	0	6,987.00			
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.75900	9.75900	9.73480	9.73480	13.69	0.00	0.00	0	10.00			
CAD/ R	On 18/12/2017	Foreign Exchange Future	9.91970	9.91970	9.89500	9.89500	13.80	0.00	0.00	0	0.00			
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.07640	10.07640	10.05210	10.05210	13.73	0.00	0.00	0	0.00			
CHF / R	On 19/06/2017	Foreign Exchange Future	13.28680	13.28680	13.36290	13.36290	14.88	0.00	0.00	0	1,356.00			
CHF / R	On 18/09/2017	Foreign Exchange Future	13.57000	13.57000	13.64800	13.64800	15.48	0.00	0.00	0	1,000.00			
CHF / R	On 18/12/2017	Foreign Exchange Future	13.85460	13.85460	13.93440	13.93440	15.81	0.00	0.00	0	500.00			
CHF / R	On 19/03/2018	Foreign Exchange Future	14.14150	14.14150	14.22330	14.22330	15.85	0.00	0.00	0	0.00			
CNH / R	On 19/06/2017	Foreign Exchange Future	1.89770	1.89770	1.90420	1.90420	15.56	0.00	0.00	0	10.00			
CNH / R	On 18/09/2017	Foreign Exchange Future	1.91250	1.91250	1.91910	1.91910	14.77	0.00	0.00	0	0.00			
CNH / R	On 18/12/2017	Foreign Exchange Future	1.92840	1.92840	1.93510	1.93510	14.86	0.00	0.00	0	0.00			
CNH / R	On 19/03/2018	Foreign Exchange Future	1.94260	1.94260	1.95020	1.95020	15.10	0.00	0.00	0	0.00			
DKK / R	On 19/06/2017	Foreign Exchange Future	1.94600	1.94600	1.95720	1.95720	15.15	0.00	0.00	0	0.00			
DKK / R	On 18/09/2017	Foreign Exchange Future	1.98620	1.98620	1.99750	1.99750	14.61	0.00	297,930.00	150	0.00			
DKK / R	On 18/12/2017	Foreign Exchange Future	2.02650	2.02650	2.03800	2.03800	14.42	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	10.62210	79.11881	10.68936	78.70069		0.00	0.00	0	9,466.00			
ES33	On 02/11/2017	Bond Future	10.70986	76.83979	10.77933	76.41417		0.00	0.00	0	0.00			
ES33	On 01/02/2018	Bond Future	10.79954	78.33509	10.87148	77.90083		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	10.82718		82.50439		10.90974	81.92270			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	10.91411		79.82025		10.99942	79.22796			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	10.99999		81.37353		11.08823	80.76938			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	568.65000		568.65000		566.20600	566.20600			0.00	0.00	0	404.00
GOVI	On 02/11/2017	GOVI	579.52300		579.52300		577.03500	577.03500			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	590.80000		590.80000		588.26200	588.26200			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.65280	1.65280		1.65720	1.65720			16.24	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.68180	1.68180		1.68650	1.68650			16.06	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.70950	1.70950		1.71450	1.71450			15.89	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.73570	1.73570		1.74090	1.74090			16.21	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	128.10282	128.10282		128.18603	128.18603				0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.58402	130.58402		130.66962	130.66962				0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	131.83037	131.83037		131.91846	131.91846				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	103.38459	103.38459		103.70749	103.70749				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	105.41402	105.41402		105.40846	105.40846				0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	106.37915	106.37915		106.37414	106.37414				0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	108.49594	108.49594		108.49148	108.49148				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	130.30654	130.30654		129.87231	129.87231				0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future	132.83043	132.83043		132.38853	132.38853				0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	133.95233	133.95233		133.50271	133.50271				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	127.92091	127.92091		127.91416	127.91416				0.00	0.00	0	23,790.00
I2046	On 02/11/2017	Bond Future	128.81535	128.81535		128.80935	128.80935				0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.37848	131.37848		131.37321	131.37321				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	135.62684	135.62684		135.61977	135.61977				0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future	138.25364	138.25364		138.24745	138.24745				0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	139.31274	139.31274		139.30711	139.30711				0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	249.87400	249.87400		249.76100	249.76100				0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future	254.71400	254.71400		254.60000	254.60000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 01/02/2018	Index Future		259.78200	259.78200		259.66700	259.66700			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		0.12460	0.12460		0.12500	0.12500			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12440	0.12440		0.12480	0.12480			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12380	0.12380		0.12450	0.12450			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12400	0.12400		0.12430	0.12430			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12280	0.12280		0.12310	0.12310			0.00	0.00	0	1,145.00
NOK/R	On 19/06/2017	Foreign Exchange Future		1.51760	1.51760		1.52400	1.52400		13.19	0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.54350	1.54350		1.54990	1.54990		13.24	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.56890	1.56890		1.57550	1.57550		13.07	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.59390	1.59390		1.60070	1.60070		13.38	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.27630	9.27630		9.32200	9.32200		14.51	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.40290	9.40290		9.44870	9.44870		14.15	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.52560	9.52560		9.57120	9.57120		14.33	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.64300	9.64300		9.68940	9.68940		13.96	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.26120	1.26120		1.26700	1.26700			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.27490	1.27490		1.28230	1.28230			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.28720	1.28720		1.29670	1.29670			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.30670	1.30670		1.31350	1.31350			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.27380	1.27380		1.29510	1.29510			0.00	5,263,341.60	4,132	4,326.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.27740	1.27740		1.29880	1.29880			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.28120	1.28120		1.30260	1.30260			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.28520	1.28520		1.30650	1.30650			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.11860	1.11860		1.12260	1.12260			0.00	0.00	0	127.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.12410	1.12410		1.12800	1.12800			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future		1.12980	1.12980		1.13370	1.13370			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		1.13970	1.13970			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.49488		114.13358		8.53620	113.84870		7.03	0.00	1,366,977,887.66	11,977	128,836.00
R186	On 03/08/2017	Bond Future	8.75	Put	574.84000		0.57484		670.85000	0.67085	574.840	7.18	0.29	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.85	Put	407.87000		0.40787		483.21000	0.48321	407.870	7.24	0.22	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	52.40000		0.05240		67.45000	0.06745	52.400	7.54	0.04	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	25.57000		0.02557		33.80000	0.03380	25.570	7.63	0.02	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.52491		116.31588		8.56786	116.02619		7.27	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.55196		113.27660		8.59680	112.98086		7.32	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			296.26671		296.26671		296.25101	296.25101			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			302.00489		302.00489		301.99071	301.99071			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			300.96067		300.96067		300.94824	300.94824			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			241.47219		241.47219		241.15011	241.15011			0.00	0.00	0	30,547.00
R202	On 02/11/2017	Bond Future			246.14900		246.14900		245.82239	245.82239			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			247.30055		247.30055		246.96886	246.96886			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			7.86566		102.86932		7.90190	102.70918		4.64	0.00	0.00	0	38,317.00
R2023	On 02/11/2017	Bond Future			7.87458		100.90586		7.91277	100.74326		4.35	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			7.87816		102.86947		7.91876	102.70335		4.36	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.01809		92.63626		9.07474	92.24011			0.00	112,089,874.60	1,210	34,665.00
R2030	On 02/11/2017	Bond Future			9.05727		94.40751		9.11574	94.00433			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.09464		92.23954		9.15517	91.82823			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			9.19779		95.36779		9.25434	94.94351		10.01	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future			9.24233		93.03332		9.30063	92.60150		11.01	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.28514		94.84374		9.34539	94.40311		10.53	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future			9.43979		99.07261		9.50654	98.52841			0.00	45,672,473.21	461	10,106.00
R2035	On 02/11/2017	Bond Future			9.48978		96.46601		9.55855	95.91191			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 01/02/2018	Bond Future		9.53934	98.34320		9.61034	97.77803			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		9.54766	90.99153		9.61447	90.45017		11.94	0.00	0.00	0	66,025.00
R2037	On 02/11/2017	Bond Future		9.59506	92.73130		9.66378	92.18018		12.68	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.64143	90.28041		9.71229	89.71819		12.65	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.29419	101.93925		7.33248	101.88985		0.96	0.00	17,125,794.00	168	41,697.00
R204	On 02/11/2017	Bond Future		7.18439	103.88839		7.23104	103.83865		0.49	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		6.97713	101.86984		7.03809	101.81875		0.67	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.61276	94.58932		9.69484	93.87752		12.56	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future		9.66041	96.39792		9.74483	95.67306		13.37	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.70710	93.76802		9.79409	93.02876		13.34	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.68767	91.29753		9.77481	90.53943		13.19	0.00	0.00	0	23,797.00
R2044	On 02/11/2017	Bond Future		9.73532	93.04324		9.82491	92.27112		14.07	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.78208	90.47320		9.87434	89.68578		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		9.64398	95.06807		9.72590	94.33341		13.10	0.00	0.00	0	77,986.00
R2048	On 02/11/2017	Bond Future		9.69239	92.44826		9.77661	91.70018		14.62	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.74037	94.24727		9.82711	93.48428		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		7.36392	100.21567		7.41167	100.11117		1.75	0.00	0.00	0	45,633.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,790.08000	1.79008	1,686.59000	1.68659	1,790.080	1.87	0.99	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.30961	102.13184		7.36290	102.02592		1.35	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.22556	100.47727		7.28643	100.36893		1.48	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future		7.48259	100.08495		7.52952	99.93975		2.85	0.00	25,021,237.50	250	35,029.00
R208	On 02/11/2017	Bond Future		7.46077	98.59663		7.51137	98.44928		2.39	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.42540	100.51532		7.48062	100.36471		2.47	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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			9.38679		74.83016		9.45337	74.37370		11.80	0.00	0.00	0	74,115.00
R209	On 02/11/2017	Bond Future			9.42978		73.11101		9.49819	72.64621		13.26	0.00	11,697,761.60	160	790.00
R209	On 02/11/2017	Bond Future	8.30	Call	250.96000		0.25096		213.02000	0.21302	250.960	12.66	0.09	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,219.28000		1.21928	1,081.68000	1.08168		1,219.280	12.96	0.33	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,032.67000		1.03267	1,165.59000	1.16559		1,032.670	13.72	0.26	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	359.37000		0.35937	417.93000	0.41793		359.370	14.18	0.11	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.47117		74.53376		9.54156	74.05965		12.61	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			186.41274		186.41274		186.40298	186.40298			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			187.62308		187.62308		187.61441	187.61441			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			191.35666		191.35666		191.34890	191.34890			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			148.65324		148.65324		148.64514	148.64514			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.53237		151.53237		151.52514	151.52514			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.48750		152.48750		152.48108	152.48108			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			9.09009		86.94726		9.14148	86.59735		9.74	0.00	1,217,261.64	14	55,659.00
R213	On 02/11/2017	Bond Future			9.13229		85.05972		9.18525	84.70359		10.80	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.17362		86.71495		9.22836	86.35158		10.31	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future			9.54224		74.49894		9.62407	73.91828		12.55	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future			9.58775		72.62695		9.67180	72.03560		14.16	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.63269		74.04026		9.71916	73.43714		13.42	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future			22,178.45000		22,178.45000		22,309.14000	22,309.14000			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 18/09/2017	Foreign Exchange Future	22,533.59000		22,533.59000	22,666.50000	22,666.50000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.30970		9.30970	9.34780	9.34780			14.55	0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.46220		9.46220	9.50140	9.50140			14.02	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.64190		3.64190	3.64720	3.64720			14.46	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.60570		3.60570	3.60910	3.60910			14.07	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.54070		3.54070	3.54560	3.54560			14.54	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.39310		1.39310	1.39170	1.39170				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.36960		1.36960	1.36450	1.36450				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.34560		1.34560	1.33830	1.33830				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.32380		1.32380	1.31390	1.31390				0.00	0.00	0	0.00
Total for Derivatives :												6,396,618,488.52	385,737	4 558 414.00
Grand Total:												6,396,618,488.52	385,737	4 558 414.00