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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/05/2017

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 12/05/2017	Any day expiry		13.35030	13.35030		13.40710	13.40710		11.53	0.00	0.00	0	0.00
\$ / R	On 15/05/2017	Any day expiry		13.37240	13.37240		13.40720	13.40720		12.08	0.00	0.00	0	10.00
\$ / R	On 15/05/2017	Any day expiry	12.75	Put	0.17810	0.00018	4.79280	0.00479	0.178	18.87	0.00	0.00	0	300.00
\$ / R	On 15/05/2017	Any day expiry	12.90	Put	0.72660	0.00073	8.22830	0.00823	0.727	17.17	0.01	0.00	0	100.00
\$ / R	On 15/05/2017	Any day expiry	13.49	Call	25.90400	0.02590	56.10790	0.05611	25.904	14.29	0.25	0.00	0	2,500.00
\$ / R	On 17/05/2017	Any day expiry		13.37240	13.37240		13.40470	13.40470		13.60	0.00	0.00	0	0.00
\$ / R	On 17/05/2017	Any day expiry	13.05	Put	14.67370	0.01467	21.36040	0.02136	14.674	17.24	0.11	0.00	0	100.00
\$ / R	On 17/05/2017	Any day expiry	13.45	Put	135.72520	0.13573	131.46960	0.13147	135.725	14.65	0.63	0.00	0	100.00
\$ / R	On 18/05/2017	Any day expiry		13.37470	13.37470		13.40710	13.40710		13.94	0.00	0.00	0	20,000.00
\$ / R	On 18/05/2017	Any day expiry	13.53	Put	202.26060	0.20226	192.09430	0.19209	202.261	15.58	0.72	0.00	0	20,000.00
\$ / R	On 19/05/2017	Any day expiry		13.37700	13.37700		13.40940	13.40940		14.19	0.00	0.00	0	1,159.00
\$ / R	On 26/05/2017	Any day expiry		13.39320	13.39320		13.42560	13.42560		15.00	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	218.55150	0.21855	206.05280	0.20605	218.552	15.18	0.60	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	0.25960	0.00026	0.43850	0.00044	0.260	29.36	0.00	0.00	0	60.00
\$ / R	On 30/05/2017	Any day expiry		13.40230	13.40230		13.43480	13.43480		14.69	0.00	0.00	0	1,391.00
\$ / R	On 31/05/2017	Any day expiry		13.40460	13.40460		13.43710	13.43710		14.78	0.00	0.00	0	1,200.00

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 07/06/2017	Any day expiry			13.42070	13.42070		13.45310	13.45310		14.86	0.00	0.00	0	0.00
\$ / R	12.75	Put	On 07/06/2017	Any day expiry	19.31250	0.01931	22.31430	0.02231	19.313	14.05	0.08	0.00	0	17,000.00			
\$ / R	14.50	Call	On 07/06/2017	Any day expiry	16.95610	0.01696	21.20130	0.02120	16.956	18.42	0.06	0.00	0	17,000.00			
\$ / R			On 09/06/2017	Any day expiry	13.42520	13.42520	13.39340	13.39340		14.96	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 09/06/2017	Any day expiry	64.71600	0.06472	0.00000	0.00000	64.716	14.60	0.21	55,529,036.40	20,000	20,000.00			
\$ / R			On 12/06/2017	Any day expiry	13.43210	13.43210	13.49270	13.49270		14.92	0.00	0.00	0	0.00			
\$ / R	13.20	Put	On 12/06/2017	Any day expiry	130.47630	0.13048	0.00000	0.00000	130.476	14.73	0.33	676,996.22	150	150.00			
\$ / R			On 19/06/2017	Foreign Exchange Future	13.44810	13.44810	13.48040	13.48040		15.00	0.00	273,722,627.40	20,354	854,132.00			
\$ / R	11.78	Put	On 19/06/2017	Foreign Exchange Future	3.76080	0.00376	3.33140	0.00333	3.761	18.70	0.01	0.00	0	4,500.00			
\$ / R	12.00	Put	On 19/06/2017	Foreign Exchange Future	6.16890	0.00617	5.23470	0.00523	6.169	17.67	0.02	0.00	0	60,150.00			
\$ / R	12.10	Put	On 19/06/2017	Foreign Exchange Future	7.75190	0.00775	6.46450	0.00646	7.752	17.20	0.03	0.00	0	2,000.00			
\$ / R	12.25	Put	On 19/06/2017	Foreign Exchange Future	11.43380	0.01143	9.69230	0.00969	11.434	16.63	0.04	0.00	0	4,500.00			
\$ / R	12.30	Put	On 19/06/2017	Foreign Exchange Future	13.00880	0.01301	11.22950	0.01123	13.009	16.44	0.04	0.00	0	2,000.00			
\$ / R	12.50	Put	On 19/06/2017	Foreign Exchange Future	21.73130	0.02173	19.97050	0.01997	21.731	15.68	0.07	0.00	0	1,500.00			
\$ / R	12.65	Call	On 19/06/2017	Foreign Exchange Future	829.88800	0.82989	860.69650	0.86070	829.888	15.10	0.90	0.00	0	3,000.00			
\$ / R	12.71	Put	On 19/06/2017	Foreign Exchange Future	36.95900	0.03696	35.65240	0.03565	36.959	14.88	0.12	0.00	0	17,600.00			
\$ / R	12.76	Call	On 19/06/2017	Foreign Exchange Future	729.97370	0.72997	761.15800	0.76116	729.974	14.68	0.87	0.00	0	50.00			
\$ / R	12.80	Put	On 19/06/2017	Foreign Exchange Future	46.24870	0.04625	45.30820	0.04531	46.249	14.53	0.14	0.00	0	4,000.00			
\$ / R	12.90	Put	On 19/06/2017	Foreign Exchange Future	64.26830	0.06427	60.84000	0.06084	64.268	14.60	0.18	0.00	0	3,500.00			
\$ / R	12.92	Call	On 19/06/2017	Foreign Exchange Future	596.53040	0.59653	625.25490	0.62525	596.530	14.62	0.81	0.00	0	3,000.00			
\$ / R	13.00	Put	On 19/06/2017	Foreign Exchange Future	87.08550	0.08709	82.87800	0.08288	87.085	14.68	0.23	0.00	0	88,455.00			
\$ / R	13.00	Call	On 19/06/2017	Foreign Exchange Future	535.18550	0.53519	563.27800	0.56328	535.186	14.68	0.77	0.00	0	1,578.00			
\$ / R	13.25	Put	On 19/06/2017	Foreign Exchange Future	168.31720	0.16832	161.64080	0.16164	168.317	14.86	0.37	0.00	0	100.00			
\$ / R	13.27	Call	On 19/06/2017	Foreign Exchange Future	354.52760	0.35453	379.91840	0.37992	354.528	14.87	0.62	0.00	0	3,000.00			
\$ / R	13.30	Put	On 19/06/2017	Foreign Exchange Future	189.05700	0.18906	181.79060	0.18179	189.057	14.89	0.40	0.00	0	1,638.00			
\$ / R	13.34	Call	On 19/06/2017	Foreign Exchange Future	314.86530	0.31487	339.40390	0.33940	314.865	14.92	0.58	0.00	0	4,000.00			
\$ / R	13.39	Call	On 19/06/2017	Foreign Exchange Future	288.40060	0.28840	312.29120	0.31229	288.401	14.96	0.55	0.00	0	4,000.00			
\$ / R	13.45	Call	On 19/06/2017	Foreign Exchange Future	258.68960	0.25869	281.76150	0.28176	258.690	15.00	0.51	0.00	0	3,000.00			
\$ / R	13.50	Put	On 19/06/2017	Foreign Exchange Future	289.46490	0.28946	277.57550	0.27758	289.465	15.15	0.52	0.00	0	100.00			
\$ / R	13.50	Call	On 19/06/2017	Foreign Exchange Future	237.56490	0.23756	257.97550	0.25798	237.565	15.15	0.48	0.00	0	4,750.00			
\$ / R	13.69	Put	On 19/06/2017	Foreign Exchange Future	412.16510	0.41217	396.85620	0.39686	412.165	15.71	0.63	0.00	0	250.00			
\$ / R	13.70	Call	On 19/06/2017	Foreign Exchange Future	167.24610	0.16725	184.06240	0.18406	167.246	15.74	0.37	0.00	0	500.00			
\$ / R	13.80	Call	On 19/06/2017	Foreign Exchange Future	139.63820	0.13964	154.74540	0.15475	139.638	16.04	0.32	0.00	0	1,500.00			
\$ / R	13.83	Put	On 19/06/2017	Foreign Exchange Future	514.11600	0.51412	496.42730	0.49643	514.116	16.13	0.70	0.00	0	2,280.00			
\$ / R	13.87	Put	On 19/06/2017	Foreign Exchange Future	544.79290	0.54479	526.45590	0.52646	544.793	16.25	0.71	0.00	0	30,000.00			
\$ / R	14.00	Call	On 19/06/2017	Foreign Exchange Future	96.70730	0.09671	108.69140	0.10869	96.707	16.64	0.24	0.00	0	1,100.00			
\$ / R	14.00	Put	On 19/06/2017	Foreign Exchange Future	648.60730	0.64861	628.29140	0.62829	648.607	16.64	0.77	0.00	0	3,800.00			
\$ / R	14.04	Call	On 19/06/2017	Foreign Exchange Future	89.79160	0.08979	101.20840	0.10121	89.792	16.75	0.22	0.00	0	37.00			
\$ / R	14.11	Put	On 19/06/2017	Foreign Exchange Future	740.65740	0.74066	718.89970	0.71890	740.657	16.96	0.80	0.00	0	2,850.00			
\$ / R	14.13	Put	On 19/06/2017	Foreign Exchange Future	757.63500	0.75763	735.75770	0.73576	757.635	17.00	0.81	0.00	0	17,600.00			
\$ / R	14.18	Put	On 19/06/2017	Foreign Exchange Future	800.55360	0.80055	778.37160	0.77837	800.554	17.12	0.82	0.00	0	1,400.00			
\$ / R	14.23	Put	On 19/06/2017	Foreign Exchange Future	844.10320	0.84410	821.36440	0.82136	844.103	17.24	0.84	0.00	0	2,000.00			
\$ / R	14.25	Call	On 19/06/2017	Foreign Exchange Future	59.78840	0.05979	69.06410	0.06906	59.788	17.29	0.16	0.00	0	100.00			
\$ / R	14.26	Call	On 19/06/2017	Foreign Exchange Future	58.61590	0.05862	67.75040	0.06775	58.616	17.31	0.15	0.00	0	3,156.00			

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	14.33	Put	932.90170	0.93290	908.79780	0.90880	932.902	17.48	0.86	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	44.35020	0.04435	51.68530	0.05169	44.350	17.65	0.12	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	36.29650	0.03630	42.52900	0.04253	36.297	17.89	0.10	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	21.95750	0.02196	26.03460	0.02603	21.958	18.48	0.06	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,458.70860	1.45871	1,429.49760	1.42950	1,458.709	18.87	0.95	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	13.74450	0.01374	16.34690	0.01635	13.745	19.19	0.04	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	11.47650	0.01148	13.70380	0.01370	11.477	19.49	0.04	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	10.49750	0.01050	12.55850	0.01256	10.498	19.63	0.03	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	6.79290	0.00679	8.19710	0.00820	6.793	20.37	0.02	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	5.73750	0.00574	6.94480	0.00694	5.738	20.67	0.02	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,057.63750	2.05764	2,026.54480	2.02654	2,057.638	20.67	0.98	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	3.63690	0.00364	4.43490	0.00443	3.637	21.49	0.01	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,335.53690	2.33554	2,304.03490	2.30403	2,335.537	21.49	0.99	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	3.25820	0.00326	3.97940	0.00398	3.258	21.70	0.01	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	3.20780	0.00321	3.91880	0.00392	3.208	21.73	0.01	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	2.58830	0.00259	3.17110	0.00317	2.588	22.14	0.01	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	2.22940	0.00223	2.73650	0.00274	2.229	22.44	0.01	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	2.06150	0.00206	2.36890	0.00237	2.062	22.91	0.01	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	2.04940	0.00205	2.34890	0.00235	2.049	23.29	0.01	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	2.01980	0.00202	2.27190	0.00227	2.020	26.29	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.64830	0.00065	0.80600	0.00081	0.648	31.20	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.24650	0.00025	0.31440	0.00031	0.246	31.20	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.02820	0.00003	0.03810	0.00004	0.028	31.20	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.46850	13.46850	13.50080	13.50080		15.23	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	312.50820	0.31251	299.92460	0.29992	312.508	15.36	0.51	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	3.82120	0.00382	4.23520	0.00424	3.821	22.27	0.01	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.47300	13.47300	13.50530	13.50530		15.29	0.00	0.00	0	12.00
\$ / R	On 05/07/2017	Any day expiry			13.48430	13.48430	13.51660	13.51660		15.37	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	152.15050	0.15215	165.18230	0.16518	152.150	16.67	0.29	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			13.48880	13.48880	13.55860	13.55860		15.43	0.00	24,405,480.00	1,800	1,800.00
\$ / R	On 10/07/2017	Any day expiry			13.49560	13.49560	13.52790	13.52790		15.36	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	152.66500	0.15267	165.07710	0.16508	152.665	16.80	0.28	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.50010	13.50010	13.53240	13.53240		15.42	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	637.86030	0.63786	619.38230	0.61938	637.860	16.54	0.67	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	2.71590	0.00272	2.96920	0.00297	2.716	27.19	0.01	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.50460	13.50460	13.53700	13.53700		15.48	0.00	298,645.60	22	26.00
\$ / R	On 17/07/2017	Any day expiry			13.51140	13.51140	13.54380	13.54380		15.42	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			13.52040	13.52040	13.55280	13.55280		15.52	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.52930	13.52930	13.56180	13.56180		15.48	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	223.47320	0.22347	215.90670	0.21591	223.473	15.20	0.35	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	151.89130	0.15189	164.55950	0.16456	151.891	17.30	0.25	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.53380	13.53380	13.56630	13.56630		15.52	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	365.16220	0.36516	355.25080	0.35525	365.162	15.52	0.47	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	10.77660	0.01078	11.56660	0.01157	10.777	21.37	0.02	0.00	0	60.00

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\$ / R	On 31/07/2017	Any day expiry		13.54280	13.54280		13.57540	13.57540		15.58	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry		13.56740	13.56740		13.60020	13.60020		15.65	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry		13.60780	13.60780		13.64080	13.64080		15.72	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	409.08720	0.40909	400.26800	0.40027	409.087	15.61	0.45	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	24.01350	0.02401	26.09270	0.02609	24.013	21.43	0.04	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future		13.65260	13.65260		13.68580	13.68580		15.80	0.00	3,249,318.80	238	50,528.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	42.04090	0.04204	42.02170	0.04202	42.041	15.40	0.07	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	93.60670	0.09361	91.54550	0.09155	93.607	14.71	0.15	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	158.83350	0.15883	155.01880	0.15502	158.834	14.88	0.22	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	870.37420	0.87037	897.34790	0.89735	870.374	15.02	0.72	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	217.77420	0.21777	211.54790	0.21155	217.774	15.02	0.28	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	268.64170	0.26864	261.71720	0.26172	268.642	15.18	0.32	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	380.79790	0.38080	372.51510	0.37252	380.798	15.50	0.40	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	582.59320	0.58259	606.96320	0.60696	582.593	15.62	0.57	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Call	521.43650	0.52144	545.07040	0.54507	521.437	15.77	0.53	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	498.83650	0.49884	489.27040	0.48927	498.837	15.77	0.47	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	569.19840	0.56920	557.76920	0.55777	569.198	15.98	0.51	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	575.29560	0.57530	563.78190	0.56378	575.296	16.00	0.51	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	452.58220	0.45258	473.93070	0.47393	452.582	16.07	0.47	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	323.54730	0.32355	341.58820	0.34159	323.547	16.81	0.37	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	885.54140	0.88554	870.22320	0.87022	885.541	16.84	0.64	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	959.83940	0.95984	943.73650	0.94374	959.839	17.03	0.66	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	289.98710	0.28999	307.00680	0.30701	289.987	17.05	0.33	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,075.37980	1.07538	1,057.91140	1.05791	1,075.380	17.31	0.70	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	251.61670	0.25162	267.07260	0.26707	251.617	17.37	0.30	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	241.37620	0.24138	256.37230	0.25637	241.376	17.46	0.29	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	209.71780	0.20972	223.23120	0.22323	209.718	17.79	0.25	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	166.88580	0.16689	178.21010	0.17821	166.886	18.32	0.21	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	70.82410	0.07082	76.84080	0.07684	70.824	19.76	0.10	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	50.97670	0.05098	55.51960	0.05552	50.977	20.34	0.07	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	35.50990	0.03551	38.98480	0.03898	35.510	20.73	0.05	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	29.68590	0.02969	32.62800	0.03263	29.686	20.93	0.04	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	28.90260	0.02890	31.77140	0.03177	28.903	20.96	0.04	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	11.48350	0.01148	12.90010	0.01290	11.483	21.67	0.02	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry		13.67280	13.67280		13.70600	13.70600		15.88	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	438.89920	0.43890	430.10400	0.43010	438.899	15.63	0.43	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	29.62780	0.02963	31.79130	0.03179	29.628	20.67	0.04	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry		13.67500	13.67500		13.70830	13.70830		15.89	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry		13.73110	13.73110		13.76460	13.76460		15.85	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry		13.74000	13.74000		13.77360	13.77360		15.95	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	225.68590	0.22569	221.19910	0.22120	225.686	14.96	0.26	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	463.73560	0.46374	455.28160	0.45528	463.736	15.63	0.41	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	459.11750	0.45912	479.40090	0.47940	459.118	16.54	0.43	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	44.05910	0.04406	47.89240	0.04789	44.059	21.15	0.06	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/11/2017	Any day expiry		13.77810	13.77810		13.81180	13.81180		15.91	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry		13.81140	13.81140		13.84520	13.84520		15.99	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	484.88130	0.48488	476.58490	0.47658	484.881	15.59	0.40	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	65.35310	0.06535	68.50790	0.06851	65.353	21.78	0.07	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.85570	13.85570		13.88970	13.88970		16.05	0.00	7,343,521.00	530	85,807.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	52.04750	0.05205	50.77630	0.05078	52.048	14.96	0.07	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	75.57550	0.07558	74.44480	0.07444	75.576	14.85	0.10	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	101.41830	0.10142	100.52100	0.10052	101.418	14.76	0.12	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	130.43760	0.13044	129.84890	0.12985	130.438	14.67	0.15	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	149.63750	0.14964	147.72420	0.14772	149.638	14.68	0.17	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	184.70230	0.18470	182.22730	0.18223	184.702	14.78	0.20	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	287.33120	0.28733	283.23350	0.28323	287.331	15.02	0.27	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	329.55450	0.32955	324.79790	0.32480	329.554	15.10	0.30	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	352.77760	0.35278	346.94420	0.34694	352.778	15.16	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	426.00290	0.42600	418.78420	0.41878	426.003	15.38	0.36	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	449.01810	0.44902	441.53410	0.44153	449.018	15.45	0.37	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	852.73140	0.85273	878.71320	0.87871	852.731	15.58	0.61	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	720.80420	0.72080	710.13090	0.71013	720.804	16.13	0.49	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	775.86200	0.77586	764.56160	0.76456	775.862	16.27	0.51	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,112.54840	1.11255	1,097.85880	1.09786	1,112.548	17.02	0.61	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	350.77390	0.35077	366.47950	0.36648	350.774	17.82	0.31	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	329.66140	0.32966	344.68440	0.34468	329.661	18.00	0.29	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	327.81740	0.32782	342.77900	0.34278	327.817	18.02	0.29	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	195.08710	0.19509	205.46230	0.20546	195.087	19.13	0.19	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	107.93780	0.10794	112.70500	0.11271	107.938	20.71	0.11	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	106.02090	0.10602	110.66550	0.11067	106.021	20.77	0.11	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	104.61360	0.10461	109.16810	0.10917	104.614	20.82	0.10	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	102.77680	0.10278	107.21150	0.10721	102.777	20.89	0.10	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	71.86940	0.07187	75.62560	0.07563	71.869	22.12	0.07	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry		13.86460	13.86460		13.89860	13.89860		16.06	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	500.12920	0.50013	492.17350	0.49217	500.129	15.60	0.39	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	77.94480	0.07794	81.22840	0.08123	77.945	22.13	0.08	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry		13.98200	13.98200		14.01640	14.01640		16.17	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		13.98640	13.98640		14.02080	14.02080		16.17	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future		14.05550	14.05550		14.08930	14.08930		16.19	0.00	0.00	0	8,767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	335.56630	0.33557	332.24130	0.33224	335.566	15.03	0.26	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	481.29460	0.48129	475.79400	0.47579	481.295	15.31	0.34	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	557.87360	0.55787	577.90700	0.57791	557.874	17.33	0.39	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	509.04950	0.50905	527.95300	0.52795	509.049	17.61	0.36	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	434.96080	0.43496	452.13650	0.45214	434.961	18.09	0.31	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry		14.13520	14.13520		14.16850	14.16850		16.28	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,475.49080	1.47549	1,462.87940	1.46288	1,475.491	17.35	0.60	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	433.85110	0.43385	450.55170	0.45055	433.851	18.37	0.30	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry		14.16970	14.16970		14.20280	14.20280		16.27	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 15/05/2018	Any day expiry		14.17840	14.17840		14.21140	14.21140		16.32	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future		14.25560	14.25560		14.28810	14.28810		16.49	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	20.31060	0.02031	22.40010	0.02240	20.311	13.17	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	396.79070	0.39679	394.56330	0.39456	396.791	15.24	0.26	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	641.20420	0.64120	637.15870	0.63716	641.204	15.71	0.36	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	433.06460	0.43306	449.44370	0.44944	433.065	18.93	0.27	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry		14.38300	14.38300		14.41450	14.41450		16.78	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future		14.46270	14.46270		14.49340	14.49340		16.89	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry		14.59230	14.59230		14.62210	14.62210		17.10	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future		14.66290	14.66290		14.69200	14.69200		17.17	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry		14.80170	14.80170		14.82970	14.82970		17.33	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		14.87680	14.87680		14.90410	14.90410		17.41	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future		13.44810	13.44810		13.48040	13.48040		15.00	0.00	255,513.90	19	594.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future		13.65260	13.65260		13.68580	13.68580		15.80	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future		13.85570	13.85570		13.88970	13.88970		16.05	0.00	0.00	0	43.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		14.05550	14.05550		14.08930	14.08930		16.19	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		14.25560	14.25560		14.28810	14.28810		16.49	0.00	0.00	0	147.00
£ / R	On 31/05/2017	Any day expiry		17.28540	17.28540		17.31010	17.31010		15.11	0.00	0.00	0	69.00
£ / R	On 19/06/2017	Foreign Exchange Future		17.35100	17.35100		17.37510	17.37510		15.43	0.00	13,065,303.00	753	53,741.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	52.02710	0.05203	56.35090	0.05635	52.027	14.08	0.13	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	903.02710	0.90303	931.45090	0.93145	903.027	14.08	0.87	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	285.58330	0.28558	305.40110	0.30540	285.583	15.83	0.44	0.00	0	300.00
£ / R	On 18/09/2017	Foreign Exchange Future		17.66310	17.66310		17.68880	17.68880		16.23	0.00	1,766,310.00	100	2,097.00
£ / R	On 18/12/2017	Foreign Exchange Future		17.97630	17.97630		18.00510	18.00510		16.08	0.00	0.00	0	2,215.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.11888	0.11888		0.11880	0.11880		16.57	0.00	67,643.29	569	3,315.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.12119	0.12119		0.12111	0.12111		15.48	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12355	0.12355		0.12349	0.12349		15.54	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry		14.65360	14.65360		14.61510	14.61510		13.52	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future		14.71510	14.71510		14.67560	14.67560		13.99	0.00	101,872,637.30	6,923	73,496.00
€ / R	On 18/09/2017	Foreign Exchange Future		15.01000	15.01000		14.97080	14.97080		14.78	0.00	11,227,480.00	748	6,675.00
€ / R	On 18/12/2017	Foreign Exchange Future		15.30940	15.30940		15.27090	15.27090		15.12	0.00	0.00	0	4,578.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	196.52540	0.19653	206.56260	0.20656	196.525	14.40	0.20	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	378.02390	0.37802	375.23350	0.37523	378.024	16.43	0.32	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future		15.61290	15.61290		15.57400	15.57400		15.30	0.00	0.00	0	3,169.00
10Y STND	On 17/12/2025	Interest Rate Swap		96.18748	96.18748		96.22080	96.22080			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		93.23454	93.23454		93.26958	93.26958			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		92.00117	92.00117		92.03827	92.03827			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		94.13876	94.13876		94.17889	94.17889			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		97.87549	97.87549		97.91924	97.91924			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 15/03/2027	Interest Rate Swap	96.46257	96.46257	96.51154	96.51154					0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	98.51041	98.51041	98.56192	98.56192					0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60700	99.60700	99.60700	99.60700					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.60980	99.60980	99.61005	99.61005					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.81672	99.81672	99.81653	99.81653					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.76585	99.76585	99.76459	99.76459					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.95777	99.95777	99.95296	99.95296					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.84537	99.84537	99.84518	99.84518					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.04794	99.04794	99.04687	99.04687					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.64575	98.64575	98.64129	98.64129					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.60243	98.60243	98.59554	98.59554					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.01000	99.01000	99.00000	99.00000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.42959	99.42959	99.42292	99.42292					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.85479	99.85479	99.85394	99.85394					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.71031	96.71031	96.73555	96.73555					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.98584	95.98584	96.01465	96.01465					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.23002	95.23002	95.26236	95.26236					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.45034	95.45034	95.48627	95.48627					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.67093	97.67093	97.71013	97.71013					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.84130	97.84130	97.88381	97.88381					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.06807	99.06807	99.11321	99.11321					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	543.07500	543.07500	542.58400	542.58400					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	553.46600	553.46600	552.96400	552.96400					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	564.26700	564.26700	563.75100	563.75100					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	623.65300	623.65300	623.26500	623.26500					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	635.58600	635.58600	635.18900	635.18900					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	647.98900	647.98900	647.58000	647.58000					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	563.91700	563.91700	563.84500	563.84500					0.00	0.00	0	633.00
ALBI	On 02/11/2017	Index Future	574.70700	574.70700	574.63200	574.63200					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	585.92200	585.92200	585.84100	585.84100					0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.93840	9.93840	9.92660	9.92660				12.32	0.00	9,938.40	1	22,744.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.07650	10.07650	10.06570	10.06570				12.81	0.00	10,076.50	1	1,819.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.21490	10.21490	10.20480	10.20480				12.74	0.00	0.00	0	653.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.80510	9.80510	9.85710	9.85710				12.66	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.96970	9.96970	10.02330	10.02330				13.26	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.13620	10.13620	10.19160	10.19160				13.48	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
CHF / R	On 19/06/2017	Foreign Exchange Future	13.43450		13.43450		13.41390	13.41390		14.49	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.71820		13.71820		13.69780	13.69780		15.30	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.00680		14.00680		13.98780	13.98780		15.64	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.94460		1.94460		1.94660	1.94660		14.43	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.96100		1.96100		1.96260	1.96260		14.89	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.97730		1.97730		1.97890	1.97890		15.09	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.98180		1.98180		1.97700	1.97700		13.86	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	10.69439		78.66956		10.69526	78.66418			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.78446		76.38288		10.78539	76.37721			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.87605		77.87337		10.87710	77.86706			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.96140		81.56240		10.95715	81.59194			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.05278		78.86134		11.04841	78.89126			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.14274		80.40012		11.13831	80.43002			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	562.18500		562.18500		562.10400	562.10400			0.00	1,607,849,100.00	286	401.00
GOVI	On 02/11/2017	GOVI	572.94200		572.94200		572.85800	572.85800			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	584.12200		584.12200		584.03300	584.03300			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.72710		1.72710		1.73190	1.73190		14.52	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.75660		1.75660		1.76180	1.76180		15.58	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.78520		1.78520		1.79100	1.79100		16.04	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
I2025	On 03/08/2017	Bond Future		129.33373	129.33373		129.30762	129.30762			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		131.84433	131.84433		131.81725	131.81725			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		133.13325	133.13325		133.10507	133.10507			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		103.99364	103.99364		104.08218	104.08218			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		106.29091	106.29091		106.41250	106.41250			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future		107.27747	107.27747		107.40098	107.40098			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		109.42631	109.42631		109.55202	109.55202			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		131.31318	131.31318		131.28665	131.28665			0.00	0.00	0	22,439.00
I2038	On 02/11/2017	Bond Future		133.86232	133.86232		133.83481	133.83481			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		135.02264	135.02264		134.99410	134.99410			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		127.69904	127.69904		127.93536	127.93536			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future		128.59472	128.59472		128.83520	128.83520			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		131.17074	131.17074		131.41538	131.41538			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		135.72708	135.72708		135.69914	135.69914			0.00	0.00	0	26,009.00
I2050	On 02/11/2017	Bond Future		138.36170	138.36170		138.33289	138.33289			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		139.44143	139.44143		139.41136	139.41136			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		251.24100	251.24100		251.27100	251.27100			0.00	160,794,240.00	64	1,294.00
IGOV	On 02/11/2017	Index Future		256.11800	256.11800		256.14800	256.14800			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		261.24900	261.24900		261.27800	261.27800			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.21000	92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.19000	92.81000		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.15000	92.85000		7.15000	92.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	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		7.08000	92.92000		7.08000	92.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	23,224,500.00	1,000	500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.09000	92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.12000	92.88000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.17000	92.83000		7.17000	92.83000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12930		0.12930		0.12960	0.12960			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12910		0.12910		0.12930	0.12930			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12890		0.12890		0.12900	0.12900			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.20770		9.20770		9.22420	9.22420		12.55	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.32920		9.32920		9.34650	9.34650		13.13	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.45060		9.45060		9.46870	9.46870		13.33	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.28680		1.28680		1.28680	1.28680			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30090		1.30090		1.30130	1.30130			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31420		1.31420		1.31440	1.31440			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.29020		1.29020		1.28890	1.28890			0.00	0.00	0	5,428.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29380		1.29380		1.29250	1.29250			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.29740		1.29740		1.29630	1.29630			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.09420		1.09420		1.08870	1.08870			0.00	21,884.00	20	37.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.09940		1.09940		1.09390	1.09390			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.10490		1.10490		1.09940	1.09940			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.75948		112.32577		8.77025	112.25301		8.02	0.00	0.00	0	86,882.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,434.17000		1,434.17		1,476.41000	1,476.41	1,434.170	8.08	0.44	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.00	Put	1,045.90000		1,045.90		1,081.24000	1,081.24	1,045.900	8.17	0.35	0.00	0	2,604.00
R186	On 03/08/2017	Bond Future	9.35	Put	457.69000		457.69		478.47000	478.47	457.690	8.39	0.18	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	308.88000		308.88		324.64000	324.64	308.880	8.48	0.13	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.80040		114.47485		8.81166	114.40046		7.95	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.83829		111.40576		8.85017	111.32903		8.25	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			297.95617		297.95617		297.89542	297.89542			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			303.74009		303.74009		303.67703	303.67703			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			302.77029		302.77029		302.70491	302.70491			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			244.61714		244.61714		244.56777	244.56777			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future			249.36580		249.36580		249.31425	249.31425			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			250.61425		250.61425		250.56074	250.56074			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

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
R2023	On 03/08/2017	Bond Future		8.15102	101.61689		8.17213	101.52501		5.34	0.00	0.00	0	32,290.00
R2023	On 02/11/2017	Bond Future		8.17615	99.63070		8.19856	99.53674		4.85	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future		8.19677	101.57488		8.22073	101.47836		5.00	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		9.21250	91.28646		9.21814	91.24771			0.00	0.00	0	31,984.00
R2030	On 02/11/2017	Bond Future		9.25807	93.03290		9.26394	92.99313			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future		9.30165	90.84318		9.30783	90.80194			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		9.37081	94.07841		9.37642	94.03703		11.24	0.00	0.00	0	21,380.00
R2032	On 02/11/2017	Bond Future		9.42081	91.72042		9.42664	91.67798		11.88	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.46876	93.51019		9.47487	93.46629		11.67	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		9.54689	98.20173		9.54737	98.19785			0.00	0.00	0	9,951.00
R2035	On 02/11/2017	Bond Future		9.60009	95.57958		9.60062	95.57535			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.65252	97.44468		9.65316	97.43964			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		9.63598	90.27695		9.63652	90.27261		13.27	0.00	0.00	0	57,179.00
R2037	On 02/11/2017	Bond Future		9.68588	92.00405		9.68646	91.99944		13.47	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.73439	89.54396		9.73508	89.53852		13.86	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		7.41427	101.78445		7.43097	101.76294		1.07	0.00	0.00	0	41,363.00
R204	On 02/11/2017	Bond Future		7.33126	103.73191		7.35213	103.70970		0.56	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.16111	101.71578		7.18910	101.69237		0.81	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		9.73196	93.55848		9.72737	93.59783		13.93	0.00	0.00	0	13,816.00
R2040	On 02/11/2017	Bond Future		9.78299	95.34838		9.77830	95.38818		14.16	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.83275	92.70325		9.82800	92.74315		14.56	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		9.79652	90.35223		9.78165	90.48038		14.58	0.00	0.00	0	22,344.00
R2044	On 02/11/2017	Bond Future		9.84719	92.08084		9.83193	92.21109		14.86	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.89666	89.49704		9.88102	89.62922		15.27	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
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			9.77111		93.93244		9.76132	94.01900		14.43	0.00	0.00	0	69,451.00
R2048	On 02/11/2017	Bond Future			9.82308		91.29205		9.81304	91.37995		15.41	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.87436		93.07343		9.86409	93.16245		15.09	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.54257		99.82541		7.56428	99.77812		1.94	0.00	0.00	0	45,809.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,427.98000		1.42798		1,384.99000	1.38499	1,427.980	2.01	0.93	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.50948		101.73534		7.53399	101.68685		1.53	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.45004		100.07847		7.47836	100.02831		1.79	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			7.69126		99.44133		7.72319	99.34331		3.21	0.00	0.00	0	32,228.00
R208	On 02/11/2017	Bond Future			7.68628		97.94198		7.72095	97.84181		2.69	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.66895		99.85318		7.70696	99.75033		2.93	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			9.50757		74.00528		9.50800	74.00236		13.21	0.00	0.00	0	70,903.00
R209	On 02/11/2017	Bond Future			9.55386		72.27125		9.55433	72.26809		14.17	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	342.49000		0.34249		345.78000	0.34578	342.490	13.58	0.11	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,285.70000		1.28570		1,291.65000	1.29165	1,285.700	13.73	0.31	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,591.93000		1.59193		1,600.35000	1.60035	1,591.930	14.40	0.32	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	690.06000		0.69006		695.93000	0.69593	690.060	14.94	0.17	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.59820		73.68151		9.59877	73.67772		13.90	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			187.28683		187.28683		187.42589	187.42589			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			188.52237		188.52237		188.66348	188.66348			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.29880		192.29880		192.44202	192.44202			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

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
R212	On 03/08/2017	Bond Future	149.34716		149.34716		149.31711	149.31711			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future	152.24629		152.24629		152.21508	152.21508			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	153.23581		153.23581		153.20337	153.20337			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	9.24110		85.92476		9.24665	85.88751		10.99	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future	9.28799		84.01865		9.29376	83.98041		11.64	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.33373		85.65819		9.33978	85.61861		11.46	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	9.67349		73.57130		9.66881	73.60404		13.94	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future	9.72255		71.68237		9.71777	71.71552		15.05	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.77076		73.08116		9.76592	73.11443		14.71	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	22,810.01000		22,810.01000		22,802.81000	22,802.81000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.58180		9.58180		9.57640	9.57640		13.08	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.73140		3.73140		3.71890	3.71890		13.65	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.43870		1.43870		1.44050	1.44050			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.41110		1.41110		1.41300	1.41300			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.38660		1.38660		1.38880	1.38880			0.00	0.00	0	0.00

Total for Derivatives : **2,285,390,251.81** **53,578** **3 809 719.00**

Grand Total: **2,285,390,251.81** **53,578** **3 809 719.00**