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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 25/05/2017

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
<b>Derivatives</b>													
\$ / R	On 25/05/2017	Any day expiry	12.88650	12.88650		12.95920	12.95920		22.42	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	12.87010	12.87010		12.95920	12.95920		22.37	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	630.99070	0.63099	548.14880	0.54815	630.991	40.13	0.99	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	0.00000	0.00000	0.00050	0.00000	0.000	68.31	0.00	0	60.00
\$ / R	On 29/05/2017	Any day expiry	12.87010	12.87010		12.90240	12.90240		16.46	0.00	0.00	0	0.00
\$ / R	On 29/05/2017	Any day expiry	12.90	Call	78.26510	0.07827	0.00000	0.00000	78.265	17.18	0.45	20,000	20,000.00
\$ / R	On 29/05/2017	Any day expiry	12.90	Put	108.16510	0.10817	0.00000	0.00000	108.165	17.18	0.55	20,000	20,000.00
\$ / R	On 30/05/2017	Any day expiry	12.87020	12.87020		12.96670	12.96670		16.87	0.00	0.00	0	1,391.00
\$ / R	On 31/05/2017	Any day expiry	12.86260	12.86260		12.96800	12.96800		17.14	0.00	0.00	0	1,200.00
\$ / R	On 05/06/2017	Any day expiry	12.87490	12.87490		12.97420	12.97420		16.31	0.00	0.00	0	0.00
\$ / R	On 05/06/2017	Any day expiry	13.10	Put	290.60060	0.29060	225.96950	0.22597	290.601	16.94	0.72	0	30,000.00
\$ / R	On 05/06/2017	Any day expiry	13.77	Call	5.42520	0.00543	8.07130	0.00807	5.425	20.52	0.03	0	30,000.00
\$ / R	On 06/06/2017	Any day expiry	12.87740	12.87740		12.97690	12.97690		16.35	0.00	387,414,000.00	30,000	30,000.00
\$ / R	On 06/06/2017	Any day expiry	13.10	Put	294.88410	0.29488	231.72540	0.23173	294.884	16.98	0.71	0	30,000.00
\$ / R	On 07/06/2017	Any day expiry	12.87970	12.87970		12.97950	12.97950		16.37	0.00	0.00	0	0.00
\$ / R	On 09/06/2017	Any day expiry	12.88420	12.88420		12.98470	12.98470		16.59	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 09/06/2017	Any day expiry	13.00	Put	240.72930	0.24073	187.44940	0.18745	240.729	16.90	0.60	0.00	0	20,000.00
\$ / R	On 12/06/2017	Any day expiry			12.89110	12.89110	12.99250	12.99250		16.20	0.00	0.00	0	0.00
\$ / R	On 12/06/2017	Any day expiry	12.90	Put	189.50710	0.18951	147.39090	0.14739	189.507	16.20	0.50	0.00	0	200.00
\$ / R	On 12/06/2017	Any day expiry	13.00	Put	248.90450	0.24890	196.24330	0.19624	248.905	16.52	0.58	0.00	0	100.00
\$ / R	On 12/06/2017	Any day expiry	13.20	Put	390.04130	0.39004	322.59720	0.32260	390.041	17.18	0.73	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future			12.90700	12.90700	13.01080	13.01080		16.04	0.00	823,569,856.00	63,808	908,449.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	7.16070	0.00716	6.69520	0.00670	7.161	18.65	0.03	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	11.23100	0.01123	10.63890	0.01064	11.231	16.84	0.05	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	13.99400	0.01399	13.28080	0.01328	13.994	16.02	0.06	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	19.87320	0.01987	18.79360	0.01879	19.873	14.78	0.09	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	25.49340	0.02549	21.18440	0.02118	25.493	14.88	0.10	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	60.77190	0.06077	45.95910	0.04596	60.772	15.26	0.21	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	360.82800	0.36083	441.11150	0.44111	360.828	15.55	0.70	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	125.60860	0.12561	98.07900	0.09808	125.609	15.67	0.35	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	292.83210	0.29283	365.57740	0.36558	292.832	15.77	0.62	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	163.38040	0.16338	129.40940	0.12941	163.380	15.84	0.41	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	212.55820	0.21256	171.04140	0.17104	212.558	16.04	0.49	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	210.66830	0.21067	271.03970	0.27104	210.668	16.10	0.50	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	177.98590	0.17799	230.72460	0.23072	177.986	16.37	0.44	2,879,332.02	500	1,078.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	270.98590	0.27099	219.92460	0.21992	270.986	16.37	0.56	724,056.62	100	88,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	445.15800	0.44516	378.00510	0.37801	445.158	17.20	0.71	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	97.57000	0.09757	133.07760	0.13308	97.570	17.27	0.28	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	484.04200	0.48404	414.08680	0.41409	484.042	17.37	0.74	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	82.96170	0.08296	114.67640	0.11468	82.962	17.50	0.24	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	73.79670	0.07380	102.99000	0.10299	73.797	17.67	0.22	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	64.05300	0.06405	90.42770	0.09043	64.053	17.87	0.20	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	56.87700	0.05688	81.07300	0.08107	56.877	18.04	0.18	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	818.45350	0.81845	731.78460	0.73178	818.454	18.58	0.88	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	34.56140	0.03456	51.24870	0.05125	34.561	18.61	0.12	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	26.74160	0.02674	39.45060	0.03945	26.742	18.88	0.09	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	947.74890	0.94775	855.61780	0.85562	947.749	18.96	0.91	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	985.31400	0.98531	891.90030	0.89190	985.314	19.07	0.92	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	15.90690	0.01591	22.86460	0.02286	15.907	19.42	0.06	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,108.90690	1.10891	1,012.06460	1.01206	1,108.907	19.42	0.94	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	14.32740	0.01433	20.43400	0.02043	14.327	19.53	0.05	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,214.92770	1.21493	1,115.94490	1.11594	1,214.928	19.72	0.96	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,234.31850	1.23432	1,135.01010	1.13501	1,234.319	19.77	0.96	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,282.92740	1.28293	1,182.88080	1.18288	1,282.927	19.91	0.96	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,331.85580	1.33186	1,231.02130	1.23102	1,331.856	20.10	0.97	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	8.50230	0.00850	11.14630	0.01115	8.502	20.20	0.03	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	8.33150	0.00833	10.82230	0.01082	8.331	20.24	0.03	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,430.24080	1.43024	1,328.24790	1.32825	1,430.241	20.57	0.97	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	6.31180	0.00631	7.87250	0.00787	6.312	20.90	0.02	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	5.21500	0.00522	6.48780	0.00649	5.215	21.37	0.02	0.00	0	98,178.00

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	14.75	Call	3.32480	0.00332	4.11240	0.00411	3.325	22.54	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,985.62760	1.98563	1,882.44080	1.88244	1,985.628	23.20	0.99	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	2.20220	0.00220	2.71060	0.00271	2.202	23.72	0.01	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	1.88710	0.00189	2.31900	0.00232	1.887	24.19	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	1.75060	0.00175	2.14970	0.00215	1.751	24.42	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	1.22860	0.00123	1.50370	0.00150	1.229	25.59	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	1.07650	0.00108	1.31620	0.00132	1.077	26.06	0.00	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,594.07650	2.59408	2,490.51620	2.49052	2,594.076	26.06	1.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	1.19170	0.00119	1.20840	0.00121	1.192	28.61	0.00	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,874.19170	2.87419	2,770.40840	2.77041	2,874.192	28.61	1.00	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	1.22370	0.00122	1.23000	0.00123	1.224	29.25	0.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	1.22830	0.00123	1.23320	0.00123	1.228	29.34	0.00	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	1.29600	0.00130	1.28030	0.00128	1.296	30.61	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	1.34720	0.00135	1.31680	0.00132	1.347	31.52	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	1.40080	0.00140	1.35550	0.00136	1.401	32.43	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	1.43400	0.00143	1.37980	0.00138	1.434	32.98	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	1.72590	0.00173	1.59820	0.00160	1.726	37.26	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.09500	0.00010	0.13020	0.00013	0.095	37.44	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.03100	0.00003	0.04330	0.00004	0.031	37.44	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00260	0.00000	0.00370	0.00000	0.003	37.44	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			12.92750	12.92750	13.03350	13.03350		16.06	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	661.34640	0.66135	583.01370	0.58301	661.346	17.99	0.78	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	1.94190	0.00194	2.03920	0.00204	1.942	28.88	0.01	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.93210	12.93210	13.03780	13.03780		16.08	0.00	12,966,500.00	1,000	3,142.00
\$ / R	On 05/07/2017	Any day expiry			12.94300	12.94300	13.04870	13.04870		16.05	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	44.93000	0.04493	60.32960	0.06033	44.930	19.00	0.11	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			12.94730	12.94730	13.05310	13.05310		16.07	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			12.95380	12.95380	13.05970	13.05970		15.93	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	48.37540	0.04838	63.53330	0.06353	48.375	18.99	0.12	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			12.95820	12.95820	13.06400	13.06400		15.97	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,055.80840	1.05581	968.38690	0.96839	1,055.808	18.69	0.85	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.43730	0.00044	0.58310	0.00058	0.437	29.17	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			12.96250	12.96250	13.06840	13.06840		15.99	0.00	8,985,180.00	690	1,804.00
\$ / R	On 17/07/2017	Any day expiry			12.96910	12.96910	13.07490	13.07490		15.87	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			12.97780	12.97780	13.08360	13.08360		15.93	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			12.98650	12.98650	13.09240	13.09240		15.95	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	468.87720	0.46888	409.67510	0.40968	468.877	16.48	0.58	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	56.78480	0.05678	71.28260	0.07128	56.785	19.21	0.12	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			12.99080	12.99080	13.09670	13.09670		15.97	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	686.90820	0.68691	616.08430	0.61608	686.908	17.28	0.69	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	5.84610	0.00585	6.64480	0.00664	5.846	25.35	0.01	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			12.99950	12.99950	13.10550	13.10550		15.91	0.00	19,549,350.00	1,500	3,274.00
\$ / R	On 11/08/2017	Any day expiry			13.02290	13.02290	13.12950	13.12950		15.93	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.03570	13.03570	13.14260	13.14260		15.90	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	597.39840	0.59740	534.58190	0.53458	597.398	16.71	0.60	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.06130	13.06130	13.16870	13.16870		15.93	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	712.26700	0.71227	645.60470	0.64560	712.267	16.94	0.63	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	10.28930	0.01029	11.76130	0.01176	10.289	23.19	0.02	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.10370	13.10370	13.21160	13.21160		15.97	0.00	52,650,666.60	4,018	58,926.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	76.30550	0.07631	63.71530	0.06372	76.306	14.67	0.13	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	197.39910	0.19740	170.61860	0.17062	197.399	15.08	0.28	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	233.31480	0.23331	0.00000	0.00000	233.315	15.23	0.31	16,261.08	4	4.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	316.36760	0.31637	278.33510	0.27834	316.368	15.53	0.38	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	517.89840	0.51790	580.63820	0.58064	517.898	15.82	0.55	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	414.19840	0.41420	369.03820	0.36904	414.198	15.82	0.45	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Call	459.65680	0.45966	0.00000	0.00000	459.657	16.03	0.51	1,671,550.84	250	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	491.85480	0.49185	441.05980	0.44106	491.855	16.05	0.49	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	394.36120	0.39436	444.86160	0.44486	394.361	16.38	0.45	3,005,285.36	500	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	656.45360	0.65645	595.72580	0.59573	656.454	16.59	0.58	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	328.82180	0.32882	372.81060	0.37281	328.822	16.80	0.39	20,785.63	4	5,984.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Call	292.07140	0.29207	332.15870	0.33216	292.071	17.07	0.36	2,356,835.00	500	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	818.37140	0.81837	750.55870	0.75056	818.371	17.07	0.64	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	908.11050	0.90811	836.93670	0.83694	908.111	17.32	0.67	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	915.73770	0.91574	844.29350	0.84429	915.738	17.34	0.67	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	250.16710	0.25017	285.55770	0.28556	250.167	17.42	0.32	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	220.32330	0.22032	252.23560	0.25224	220.323	17.71	0.28	0.00	0	800.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	174.39030	0.17439	200.69700	0.20070	174.390	18.25	0.23	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,287.60690	1.28761	1,205.62360	1.20562	1,287.607	18.30	0.77	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,373.05310	1.37305	1,289.20110	1.28920	1,373.053	18.50	0.79	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	155.37500	0.15537	179.24170	0.17924	155.375	18.52	0.21	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,503.01540	1.50302	1,417.28480	1.41728	1,503.015	18.78	0.81	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	132.89530	0.13290	154.86170	0.15486	132.895	18.83	0.18	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	126.76910	0.12677	147.90940	0.14791	126.769	18.91	0.18	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	108.03570	0.10804	126.57770	0.12658	108.036	19.18	0.15	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	83.23540	0.08324	98.15650	0.09816	83.235	19.63	0.12	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	32.93760	0.03294	39.93010	0.03993	32.938	21.08	0.05	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	22.29440	0.02229	26.31810	0.02632	22.294	21.51	0.04	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	20.24250	0.02024	23.70680	0.02371	20.243	21.62	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	15.19570	0.01520	17.32480	0.01732	15.196	21.94	0.03	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	12.58440	0.01258	14.05870	0.01406	12.584	22.16	0.02	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	12.23610	0.01224	13.62530	0.01363	12.236	22.19	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	3.44570	0.00345	3.93770	0.00394	3.446	22.21	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.12280	13.12280	13.23090	13.23090		15.96	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	730.88600	0.73089	668.15210	0.66815	730.886	16.76	0.59	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	12.05780	0.01206	13.59360	0.01359	12.058	21.62	0.02	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.12500	13.12500	13.23300	13.23300		15.97	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.17800	13.17800	13.28660	13.28660		15.98	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.18650	13.18650	13.29510	13.29510		16.08	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	408.38450		0.40838		367.59200	0.36759	408.384	15.66	0.40	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	747.12040		0.74712		687.55800	0.68756	747.120	16.64	0.56	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	275.47690		0.27548		309.38060	0.30938	275.477	17.77	0.30	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	20.34720		0.02035		28.13740	0.02814	20.347	21.92	0.03	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.22260		13.22260		13.33160	13.33160		16.02	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.25440		13.25440		13.36370	13.36370		16.07	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	760.54880		0.76055		703.93300	0.70393	760.549	16.51	0.54	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	33.93460		0.03393		42.28220	0.04228	33.935	22.46	0.04	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.29600		13.29600		13.40560	13.40560		16.14	0.00	797,760.00	60	84,554.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	92.26860		0.09227		84.30030	0.08430	92.269	14.72	0.12	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	131.61890		0.13162		118.31160	0.11831	131.619	14.62	0.16	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	181.27200		0.18127		161.77050	0.16177	181.272	14.79	0.21	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	235.94110		0.23594		212.15190	0.21215	235.941	14.95	0.25	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	268.59980		0.26860		242.42250	0.24242	268.600	15.03	0.27	34,013,994.90	9,316	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	322.74690		0.32275		292.83730	0.29284	322.747	15.16	0.31	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	482.56770		0.48257		440.70600	0.44071	482.568	15.69	0.40	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	545.30150		0.54530		500.16140	0.50016	545.302	15.87	0.43	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	578.12070		0.57812		531.35870	0.53136	578.121	15.96	0.45	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	594.88330		0.59488		547.31970	0.54732	594.883	16.01	0.45	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	676.43710		0.67644		624.89950	0.62490	676.437	16.23	0.49	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	706.92070		0.70692		653.81250	0.65381	706.921	16.31	0.50	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	565.67770		0.56568		619.53900	0.61954	565.678	16.47	0.48	59,151,530.61	9,316	9,816.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	1,049.78580		1.04979		984.09230	0.98409	1,049.786	17.15	0.61	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,115.89650		1.11590		1,048.00210	1.04800	1,115.896	17.31	0.63	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,507.65990		1.50766		1,430.17850	1.43018	1,507.660	18.19	0.71	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	222.13040		0.22213		248.19080	0.24819	222.130	18.91	0.22	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	207.20910		0.20721		231.79280	0.23179	207.209	19.05	0.21	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	205.90710		0.20591		230.36170	0.23036	205.907	19.07	0.21	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	162.52910		0.16253		0.00000	0.00000	162.529	19.56	0.17	20,711,738.12	9,316	9,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	120.67090		0.12067		135.58150	0.13558	120.671	20.23	0.13	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	70.78370		0.07078		79.99710	0.08000	70.784	22.17	0.08	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	67.57240		0.06757		76.47030	0.07647	67.572	22.36	0.07	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	36.37690		0.03638		43.44580	0.04345	36.377	22.46	0.04	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.30430		13.30430		13.41400	13.41400		16.16	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	772.06050		0.77206		716.50510	0.71651	772.061	16.48	0.52	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	40.12310		0.04012		47.54400	0.04754	40.123	22.48	0.05	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.41440		13.41440		13.52510	13.52510		16.22	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.41850		13.41850		13.52920	13.52920		16.22	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.48410		13.48410		13.59530	13.59530		16.32	0.00	0.00	0	8,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	525.95740		0.52596		484.50580	0.48451	525.957	15.58	0.37	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	729.94980		0.72995		679.15550	0.67916	729.950	16.14	0.45	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	391.63200		0.39163		423.92470	0.42392	391.632	18.35	0.30	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	354.54680		0.35455		384.78340	0.38478	354.547	18.58	0.28	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	298.72230		0.29872		324.92590	0.32493	298.722	18.99	0.24	0.00	0	3,867.00

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 25/04/2018	Any day expiry			13.55920	13.55920								
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	1,879.24360	1.87924	13.67100	13.67100	1,801.07730	1.80108	1,879.244	18.32	0.69	0.00	0	1,000.00
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	305.50790	0.30551	329.92980	0.32993	305.508	19.25	0.23	0.00	0.00	0	2,000.00	
\$ / R			On 11/05/2018	Any day expiry	13.59160	13.59160	13.70370	13.70370		16.41	0.00	0.00	0.00	0	70.00	
\$ / R			On 15/05/2018	Any day expiry	13.59980	13.59980	13.71190	13.71190		16.40	0.00	0.00	0.00	0	0.00	
\$ / R			On 18/06/2018	Foreign Exchange Future	13.67020	13.67020	13.78270	13.78270		16.52	0.00	0.00	0.00	0	3,845.00	
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	27.85750	0.02786	23.75140	0.02375	27.858	12.32	0.04	0.00	0.00	0	750.00	
\$ / R	13.05	Put	On 18/06/2018	Foreign Exchange Future	586.93210	0.58693	546.03720	0.54604	586.932	15.68	0.36	0.00	0.00	0	750.00	
\$ / R	13.64	Put	On 18/06/2018	Foreign Exchange Future	912.02320	0.91202	857.64470	0.85764	912.023	16.50	0.46	0.00	0.00	0	70,530.00	
\$ / R	16.38	Call	On 18/06/2018	Foreign Exchange Future	313.01240	0.31301	335.87910	0.33588	313.012	19.75	0.22	0.00	0.00	0	750.00	
\$ / R			On 13/08/2018	Any day expiry	13.78810	13.78810	13.90080	13.90080		16.85	0.00	0.00	0.00	0	70.00	
\$ / R			On 17/09/2018	Foreign Exchange Future	13.86170	13.86170	13.97460	13.97460		16.97	0.00	0.00	0.00	0	0.00	
\$ / R			On 13/11/2018	Any day expiry	13.98170	13.98170	14.09480	14.09480		17.21	0.00	0.00	0.00	0	70.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	14.04700	14.04700	14.16020	14.16020		17.29	0.00	0.00	0.00	0	0.00	
\$ / R			On 13/02/2019	Any day expiry	14.17540	14.17540	14.28890	14.28890		17.42	0.00	0.00	0.00	0	70.00	
\$ / R			On 18/03/2019	Foreign Exchange Future	14.24480	14.24480	14.35840	14.35840		17.51	0.00	0.00	0.00	0	1,500.00	
\$ / R MAXI			On 19/06/2017	Foreign Exchange Future	12.90700	12.90700	13.01080	13.01080		16.04	0.00	490,466.00	0.00	38	605.00	
\$ / R MAXI			On 18/09/2017	Foreign Exchange Future	13.10370	13.10370	13.21160	13.21160		15.97	0.00	0.00	0.00	0	22.00	
\$ / R MAXI			On 18/12/2017	Foreign Exchange Future	13.29600	13.29600	13.40560	13.40560		16.14	0.00	0.00	0.00	0	47.00	
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future	13.48410	13.48410	13.59530	13.59530		16.32	0.00	0.00	0.00	0	3.00	
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	13.67020	13.67020	13.78270	13.78270		16.52	0.00	0.00	0.00	0	147.00	
£ / R			On 31/05/2017	Any day expiry	16.63900	16.63900	16.79870	16.79870		16.58	0.00	0.00	0.00	0	69.00	
£ / R			On 19/06/2017	Foreign Exchange Future	16.70480	16.70480	16.86130	16.86130		15.85	0.00	38,070,239.20	0.00	2,279	48,279.00	
£ / R	16.50	Call	On 19/06/2017	Foreign Exchange Future	383.85910	0.38386	497.41220	0.49741	383.859	15.53	0.63	0.00	0.00	0	600.00	
£ / R	16.50	Put	On 19/06/2017	Foreign Exchange Future	179.05910	0.17906	136.11220	0.13611	179.059	15.53	0.37	0.00	0.00	0	500.00	
£ / R	17.50	Call	On 19/06/2017	Foreign Exchange Future	63.52070	0.06352	98.29070	0.09829	63.521	17.52	0.16	0.00	0.00	0	300.00	
£ / R			On 18/09/2017	Foreign Exchange Future	17.00700	17.00700	17.17100	17.17100		15.85	0.00	340,140.00	0.00	20	3,503.00	
£ / R			On 18/12/2017	Foreign Exchange Future	17.30600	17.30600	17.47300	17.47300		15.83	0.00	0.00	0.00	0	1,715.00	
¥ / R			On 19/06/2017	Foreign Exchange Future	0.11543	0.11543	0.11625	0.11625		18.14	0.00	0.00	0.00	0	122.00	
¥ / R			On 18/09/2017	Foreign Exchange Future	0.11768	0.11768	0.11856	0.11856		16.16	0.00	0.00	0.00	0	0.00	
¥ / R			On 18/12/2017	Foreign Exchange Future	0.11995	0.11995	0.12085	0.12085		16.30	0.00	0.00	0.00	0	0.00	
€ / R			On 31/05/2017	Any day expiry	14.41600	14.41600	14.50660	14.50660		15.07	0.00	0.00	0.00	0	4.00	
€ / R			On 19/06/2017	Foreign Exchange Future	14.47860	14.47860	14.56540	14.56540		14.84	0.00	25,525,771.80	0.00	1,763	69,259.00	
€ / R			On 18/09/2017	Foreign Exchange Future	14.77010	14.77010	14.86380	14.86380		14.91	0.00	0.00	0.00	0	6,982.00	
€ / R			On 18/12/2017	Foreign Exchange Future	15.06110	15.06110	15.15770	15.15770		15.20	0.00	301,222.00	0.00	20	4,653.00	
€ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	229.88050	0.22988	213.85730	0.21386	229.880	14.25	0.23	0.00	0.00	0	18,000.00	
€ / R	16.39	Call	On 18/12/2017	Foreign Exchange Future	309.48140	0.30948	338.87320	0.33887	309.481	17.07	0.28	0.00	0.00	0	18,000.00	
€ / R			On 19/03/2018	Foreign Exchange Future	15.35440	15.35440	15.45310	15.45310		15.41	0.00	0.00	0.00	0	4,010.00	
€ / R	15.05	Put	On 19/03/2018	Foreign Exchange Future	683.27460	0.68327	643.22000	0.64322	683.275	15.10	0.41	0.00	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		94.86556	94.86556		94.81064	94.81064			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		91.85954	91.85954		91.79689	91.79689			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		90.59003	90.59003		90.52564	90.52564			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		92.71692	92.71692		92.65588	92.65588			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		96.45904	96.45904		96.40548	96.40548			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		95.00935	95.00935		94.96163	94.96163			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		97.05362	97.05362		97.00807	97.00807			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.60698	99.60698		99.60698	99.60698			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61748	99.61748		99.60966	99.60966			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.80223	99.80223		99.79176	99.79176			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.73545	99.73545		99.72028	99.72028			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.86992	99.86992		99.85653	99.85653			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.83250	99.83250		99.82240	99.82240			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.01391	99.01391		98.99803	98.99803			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.55846	98.55846		98.54570	98.54570			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.47840	98.47840		98.45535	98.45535			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.85000	98.85000		98.82000	98.82000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.21688	99.21688		99.19377	99.19377			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.56890	99.56890		99.57012	99.57012			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.16840	96.16840		96.15908	96.15908			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.39200	95.39200		95.37116	95.37116			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.58553	94.58553		94.55768	94.55768			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.74892	94.74892		94.71591	94.71591			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.92046	96.92046		96.88540	96.88540			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.04017	97.04017		97.00347	97.00347			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.22504	98.22504		98.18130	98.18130			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		547.40300	547.40300		548.36100	548.36100			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		557.87500	557.87500		558.85200	558.85200			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		568.74300	568.74300		569.74000	569.74000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		632.10100	632.10100		632.84100	632.84100			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		644.19200	644.19200		644.94800	644.94800			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		656.74200	656.74200		657.51300	657.51300			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		571.15200	571.15200		572.54100	572.54100			0.00	0.00	0	600.00
ALBI	On 02/11/2017	Index Future		582.07800	582.07800		583.49500	583.49500			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		593.41700	593.41700		594.86300	594.86300			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		9.62940	9.62940		9.70350	9.70350		13.07	0.00	69,148,721.40	7,181	23,189.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		9.76390	9.76390		9.84030	9.84030		12.91	0.00	78,111.20	8	2,398.00

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	9.89690	9.89690	9.97440	9.97440	12.85	0.00	98,969.00	10	1,153.00			
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.15540	10.15540	10.23580	10.23580	12.46	0.00	0.00	0	1,499.00			
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.60800	9.60800	9.68280	9.68280	13.74	0.00	0.00	0	6,987.00			
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.77030	9.77030	9.84850	9.84850	13.57	0.00	0.00	0	0.00			
CAD/ R	On 18/12/2017	Foreign Exchange Future	9.93030	9.93030	10.01070	10.01070	13.63	0.00	0.00	0	0.00			
CHF / R	On 19/06/2017	Foreign Exchange Future	13.28930	13.28930	13.34100	13.34100	15.49	0.00	0.00	0	1,356.00			
CHF / R	On 18/09/2017	Foreign Exchange Future	13.57150	13.57150	13.62410	13.62410	15.55	0.00	0.00	0	1,000.00			
CHF / R	On 18/12/2017	Foreign Exchange Future	13.85570	13.85570	13.90970	13.90970	15.76	0.00	0.00	0	500.00			
CNH / R	On 19/06/2017	Foreign Exchange Future	1.88010	1.88010	1.88760	1.88760	15.51	0.00	0.00	0	10.00			
CNH / R	On 18/09/2017	Foreign Exchange Future	1.89590	1.89590	1.90350	1.90350	14.90	0.00	0.00	0	0.00			
CNH / R	On 18/12/2017	Foreign Exchange Future	1.91220	1.91220	1.91940	1.91940	14.80	0.00	0.00	0	0.00			
DKK / R	On 19/06/2017	Foreign Exchange Future	1.95220	1.95220	1.96330	1.96330	14.48	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	10.55392	79.54618	10.51892	79.76696		0.00	0.00	0	9,466.00			
ES33	On 02/11/2017	Bond Future	10.63926	77.27602	10.60305	77.50121		0.00	0.00	0	0.00			
ES33	On 01/02/2018	Bond Future	10.72625	78.78135	10.68877	79.01108		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	10.78984	82.76988	10.75999	82.98321		0.00	0.00	0	7,957.00			
ES42	On 02/11/2017	Bond Future	10.87539	80.09160	10.84451	80.30915		0.00	0.00	0	0.00			
ES42	On 01/02/2018	Bond Future	10.95975	81.65170	10.92781	81.87370		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	569.46200	569.46200	570.86900	570.86900		0.00	0.00	0	403.00			



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
GOVI	On 02/11/2017	GOVI	580.35600		580.35600		581.79100	581.79100			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	591.66100		591.66100		593.12600	593.12600			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.65750		1.65750		1.67150	1.67150		15.86	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.68630		1.68630		1.70090	1.70090		16.11	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.71410		1.71410		1.72890	1.72890		15.86	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	129.31306		129.31306		129.28643	129.28643			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	131.82058		131.82058		131.79386	131.79386			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	133.09904		133.09904		133.07224	133.07224			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	104.04346		104.04346		104.24312	104.24312			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	106.28866		106.28866		106.26706	106.26706			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future	107.27297		107.27297		107.25121	107.25121			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	109.41365		109.41365		109.39185	109.39185			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	130.36828		130.36828		130.34134	130.34134			0.00	0.00	0	22,459.00
I2038	On 02/11/2017	Bond Future	132.89626		132.89626		132.86920	132.86920			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	134.02712		134.02712		134.00011	134.00011			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	128.04193		128.04193		127.36245	127.36245			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future	128.94153		128.94153		128.24934	128.24934			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.51455		131.51455		130.80893	130.80893			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	135.47531		135.47531		135.13830	135.13830			0.00	0.00	0	26,079.00
I2050	On 02/11/2017	Bond Future	138.10241		138.10241		137.75930	137.75930			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	139.16640		139.16640		138.81697	138.81697			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	250.69300		250.69300		250.48700	250.48700			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future	255.55400		255.55400		255.34500	255.34500			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	260.65300		260.65300		260.44200	260.44200			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.25000		92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.24000		92.76000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.17000		92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	7.15000		92.85000		7.15000	92.85000			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 15/11/2017	Jibar Tradeable Future			7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12450		0.12450		0.12550	0.12550			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12410		0.12410		0.12530	0.12530			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12410		0.12410		0.12510	0.12510			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12330		0.12330		0.12430	0.12430			0.00	0.00	0	1,145.00
NOK/R	On 19/06/2017	Foreign Exchange Future			1.54930		1.54930		1.55370	1.55370		13.39	0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.57530		1.57530		1.58020	1.58020		12.90	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.09140		9.09140		9.11800	9.11800		13.96	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.21320		9.21320		9.24080	9.24080		13.81	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.33190		9.33190		9.36070	9.36070		13.82	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.25980		1.25980		1.26980	1.26980			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.27500		1.27500		1.28510	1.28510			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.28960		1.28960		1.29940	1.29940			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.29420		1.29420		1.29590	1.29590			0.00	0.00	0	8,108.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29790		1.29790		1.29970	1.29970			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30160		1.30160		1.30340	1.30340			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.12180		1.12180		1.11950	1.11950			0.00	56,090.00	50	202.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.12720		1.12720		1.12510	1.12510			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.13280		1.13280		1.13070	1.13070			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.52629		113.91694		8.50605	114.05647		7.86	0.00	130,320,979.36	1,144	101,227.00
R186	On 03/08/2017	Bond Future	8.75	Put	908.12000		0.90812		871.53000	0.87153	908.120	7.86	0.34	0.00	0	2,604.00
R186	On 03/08/2017	Bond Future	8.85	Put	701.14000		0.70114		672.06000	0.67206	701.140	7.92	0.28	0.00	0	750.00
R186	On 03/08/2017	Bond Future	8.90	Put	612.78000		0.61278		587.05000	0.58705	612.780	7.95	0.25	0.00	0	1,050.00
R186	On 03/08/2017	Bond Future	9.35	Put	155.76000		0.15576		148.90000	0.14890	155.760	8.22	0.08	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	92.73000		0.09273		88.68000	0.08868	92.730	8.30	0.05	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.55748		116.09611		8.53636	116.23855		7.76	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.58557		113.05483		8.56352	113.20026		8.06	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/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	298.09819		298.09819		298.03757	298.03757			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future	303.87851		303.87851		303.81776	303.81776			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future	302.88871		302.88871		302.82788	302.82788			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	242.76191		242.76191		242.71206	242.71206			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future	247.46899		247.46899		247.41914	247.41914			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future	248.66069		248.66069		248.61076	248.61076			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
R203	On 03/08/2017	Bond Future	7.90826		102.68111		7.88228	102.79584		5.23	0.00	92,412,999.00	900	33,225.00
R203	On 02/11/2017	Bond Future	7.91944		100.71490		7.89192	100.83199		4.72	0.00	0.00	0	0.00
R203	On 01/02/2018	Bond Future	7.92524		102.67686		7.89599	102.79647		4.88	0.00	0.00	0	0.00
R203	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	9.02553		92.58410		8.99523	92.79678			0.00	0.00	0	32,213.00
R2030	On 02/11/2017	Bond Future	9.06485		94.35511		9.03352	94.57198			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future	9.10220		92.18804		9.06975	92.40941			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	9.17428		95.54500		9.14915	95.73496		11.11	0.00	0.00	0	26,671.00
R2032	On 02/11/2017	Bond Future	9.21796		93.21468		9.19199	93.40851		11.68	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.25973		95.03047		9.23289	95.22830		11.50	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.37081		99.63998		9.33036	99.97507			0.00	0.00	0	9,951.00
R2035	On 02/11/2017	Bond Future	9.41856		97.04504		9.37684	97.38671			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.46561		98.93553		9.42255	99.28406			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	9.47453		91.58991		9.43414	91.92303		13.19	0.00	0.00	0	57,059.00
R2037	On 02/11/2017	Bond Future	9.51968		93.34188		9.47809	93.68150		13.38	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.56353		90.90481		9.52067	91.25120		13.76	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	7.28285		101.95389		7.22470	102.02899		1.05	0.00	0.00	0	41,529.00
R204	On 02/11/2017	Bond Future	7.16957		103.90420		7.09768	103.98094		0.54	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future	6.95546		101.88802		6.86197	101.96647		0.78	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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			9.56526		95.00526		9.53002	95.31578		13.87	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future			9.61144		96.82259		9.57516	97.13922		14.10	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.65644		94.20295		9.61906	94.52596		14.49	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.62995		91.80566		9.59472	92.11818		14.56	0.00	0.00	0	21,797.00
R2044	On 02/11/2017	Bond Future			9.67588		93.56175		9.63963	93.88045		14.83	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.72068		91.00378		9.68336	91.32886		15.23	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.61072		95.36935		9.56523	95.78427		14.46	0.00	0.00	0	69,161.00
R2048	On 02/11/2017	Bond Future			9.65809		92.75608		9.61128	93.17914		15.41	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.70485		94.56302		9.65667	94.99442		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			7.38088		100.17854		7.29903	100.35790		1.90	0.00	0.00	0	45,633.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,758.96000		1.75896		1,935.32000	1.93532	1,758.960	2.02	0.98	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.32821		102.09485		7.23626	102.27785		1.47	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.24557		100.44164		7.14080	100.62839		1.73	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			7.51145		99.99563		7.43709	100.22598		3.13	0.00	9,999,563.00	100	32,968.00
R208	On 02/11/2017	Bond Future			7.49171		98.50650		7.41113	98.74146		2.60	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.45835		100.42541		7.37056	100.66517		2.84	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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			9.33250		75.20557		9.29720	75.45123		13.08	0.00	56,404,177.50	750	72,235.00
R209	On 02/11/2017	Bond Future			9.37387		73.49422		9.33756	73.74471		14.00	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	421.15000		0.42115		460.03000	0.46003	421.150	13.41	0.13	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,595.71000		1.59571		1,697.07000	1.69707	1,595.710	13.70	0.37	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,153.18000		1.15318		1,096.91000	1.09691	1,153.180	14.46	0.26	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	449.08000		0.44908		424.23000	0.42423	449.080	14.92	0.12	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.41347		74.92587		9.37612	75.18138		13.74	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00

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
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	187.43312		187.43312		187.39473	187.39473			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future	188.66741		188.66741		188.62913	188.62913			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future	192.43251		192.43251		192.39415	192.39415			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	148.76378		148.76378		148.73274	148.73274			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future	151.64845		151.64845		151.61727	151.61727			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	152.61448		152.61448		152.58334	152.58334			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	9.05561	87.18316		9.02530	87.39130			10.82	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future	9.09661	85.30083		9.06531	85.51313			11.43	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.13651	86.96254		9.10417	87.17911			11.27	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.49832	74.81377		9.46816	75.03127			13.89	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future	9.54254	72.94836		9.51152	73.17024			14.93	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.58600	74.36940		9.55409	74.59576			14.59	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,178.92000	22,178.92000		22,316.41000	2,316.41000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.32300	9.32300		9.37020	9.37020			14.11	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.59670	3.59670		3.62360	3.62360			14.38	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.37370	1.37370		1.38220	1.38220				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.34620	1.34620		1.35620	1.35620				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.32150	1.32150		1.33070	1.33070				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,111,773,801.44</b>	<b>185,145</b>	<b>4 028 175.00</b>

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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
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<b>Grand Total:</b>											2,111,773,801.44	185,145	4 028 175.00
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