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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 07/06/2017	Any day expiry	12.81900	12.81900	12.79060	12.79060			20.93	0.00	0.00	0	0.00	
\$ / R	On 08/06/2017	Any day expiry	12.82300	12.82300	12.71330	12.71330			20.63	0.00	0.00	0	0.00	
\$ / R	On 08/06/2017	Any day expiry	13.00	Call	14.84640	0.01485	0.00000	0.00000	14.846	26.25	0.16	61,367,099.10	30,000	30,000.00
\$ / R	On 09/06/2017	Any day expiry	12.82300	12.82300	12.79060	12.79060			18.74	0.00	0.00	0	0.00	
\$ / R	On 09/06/2017	Any day expiry	13.00	Put	202.92740	0.20293	238.20970	0.23821	202.927	22.91	0.79	0.00	0	20,000.00
\$ / R	On 12/06/2017	Any day expiry	12.82750	12.82750	12.79730	12.79730			15.79	0.00	0.00	0	0.00	
\$ / R	On 12/06/2017	Any day expiry	12.90	Put	142.18890	0.14219	171.91570	0.17192	142.189	16.96	0.61	0.00	0	200.00
\$ / R	On 12/06/2017	Any day expiry	13.00	Put	216.50780	0.21651	247.47670	0.24748	216.508	18.12	0.73	0.00	0	100.00
\$ / R	On 12/06/2017	Any day expiry	13.03	Call	38.31000	0.03831	39.22510	0.03923	38.310	18.47	0.24	0.00	0	40,000.00
\$ / R	On 12/06/2017	Any day expiry	13.20	Put	390.12660	0.39013	421.18190	0.42118	390.127	20.45	0.88	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.84320	12.84320	12.81290	12.81290			16.47	0.00	2,471,237,171.20	192,416	973,825.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	2.06460	0.00206	3.05140	0.00305	2.065	21.27	0.01	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	4.19610	0.00420	5.89980	0.00590	4.196	19.21	0.02	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	5.90650	0.00591	8.11610	0.00812	5.906	18.27	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	11.24340	0.01124	16.30070	0.01630	11.243	17.27	0.06	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	14.83880	0.01484	20.96140	0.02096	14.839	17.20	0.08	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Future	12.50	Put	40.36790	0.04037		52.03520	0.05204	40.368	16.93	0.18	0.00	0	2,400.00
\$ / R	On	19/06/2017	Foreign Exchange Future	12.71	Put	96.39200	0.09639		115.19730	0.11520	96.392	16.65	0.36	0.00	0	17,600.00
\$ / R	On	19/06/2017	Foreign Exchange Future	12.76	Call	198.76340	0.19876		188.94510	0.18895	198.763	16.59	0.59	0.00	0	50.00
\$ / R	On	19/06/2017	Foreign Exchange Future	12.80	Put	132.70250	0.13270		154.47280	0.15447	132.703	16.53	0.45	0.00	0	4,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	12.90	Put	184.70580	0.18471		212.04170	0.21204	184.706	16.61	0.55	0.00	0	3,500.00
\$ / R	On	19/06/2017	Foreign Exchange Future	12.92	Call	119.91780	0.11992		117.57620	0.11758	119.918	16.67	0.43	0.00	0	3,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.00	Call	91.76550	0.09177		91.55390	0.09155	91.765	16.90	0.35	0.00	0	1,078.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.00	Put	248.56550	0.24857		278.65390	0.27865	248.565	16.90	0.65	0.00	0	88,255.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.25	Put	443.11650	0.44312		476.38570	0.47639	443.117	17.62	0.83	0.00	0	100.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.27	Call	33.54090	0.03354		36.58370	0.03658	33.541	17.67	0.16	0.00	0	3,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.30	Put	486.53070	0.48653		519.94690	0.51995	486.531	17.76	0.86	0.00	0	2,638.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.39	Call	20.51910	0.02052		23.64270	0.02364	20.519	18.02	0.10	0.00	0	4,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.45	Call	15.91300	0.01591		18.91040	0.01891	15.913	18.19	0.08	0.00	0	3,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.50	Call	12.82480	0.01282		16.20810	0.01621	12.825	18.34	0.07	0.00	0	4,750.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.69	Put	854.19730	0.85420		886.29030	0.88629	854.197	19.91	0.96	0.00	0	250.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.70	Call	7.19730	0.00720		8.92770	0.00893	7.197	20.00	0.04	0.00	0	500.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.80	Call	5.51810	0.00552		6.71470	0.00671	5.518	20.83	0.03	0.00	0	1,500.00
\$ / R	On	19/06/2017	Foreign Exchange Future	13.83	Put	991.91060	0.99191	1,023.27640	1.02328	991.911	21.08	0.97	0.00	0	2,280.00	
\$ / R	On	19/06/2017	Foreign Exchange Future	14.00	Call	3.39260	0.00339		3.91140	0.00391	3.393	22.49	0.02	0.00	0	1,100.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.00	Put	1,160.19260	1.16019	1,191.01140	1.19101	1,160.193	22.49	0.98	0.00	0	3,800.00	
\$ / R	On	19/06/2017	Foreign Exchange Future	14.04	Call	3.09950	0.00310		3.52760	0.00353	3.099	22.82	0.02	0.00	0	37.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.11	Put	1,269.46040	1.26946	1,300.05470	1.30005	1,269.460	23.40	0.99	0.00	0	2,850.00	
\$ / R	On	19/06/2017	Foreign Exchange Future	14.13	Put	1,289.34980	1.28935	1,319.90930	1.31991	1,289.350	23.57	0.99	0.00	0	17,600.00	
\$ / R	On	19/06/2017	Foreign Exchange Future	14.18	Put	1,339.05420	1.33905	1,369.58070	1.36958	1,339.054	23.92	0.99	0.00	0	1,400.00	
\$ / R	On	19/06/2017	Foreign Exchange Future	14.23	Put	1,388.77130	1.38877	1,419.29580	1.41930	1,388.771	24.24	0.99	0.00	0	2,000.00	
\$ / R	On	19/06/2017	Foreign Exchange Future	14.25	Call	1.86960	0.00187		2.09270	0.00209	1.870	24.36	0.01	0.00	0	100.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.26	Call	1.82100	0.00182		2.04320	0.00204	1.821	24.42	0.01	0.00	0	3,156.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.33	Put	1,488.31830	1.48832	1,518.83320	1.51883	1,488.318	24.86	0.99	0.00	0	3,000.00	
\$ / R	On	19/06/2017	Foreign Exchange Future	14.40	Call	1.27180	0.00127		1.47720	0.00148	1.272	25.30	0.01	0.00	0	1,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.50	Call	0.99530	0.00100		1.18530	0.00119	0.995	25.92	0.01	0.00	0	98,178.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.75	Call	0.56170	0.00056		0.71190	0.00071	0.562	27.48	0.00	0.00	0	2,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	14.89	Put	2,047.21790	2.04722	2,077.64830	2.07765	2,047.218	28.36	1.00	0.00	0	1,297.00	
\$ / R	On	19/06/2017	Foreign Exchange Future	15.00	Call	0.33530	0.00034		0.45180	0.00045	0.335	29.04	0.00	0.00	0	763.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.10	Call	0.27680	0.00028		0.38220	0.00038	0.277	29.67	0.00	0.00	0	1,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.15	Call	0.25230	0.00025		0.35250	0.00035	0.252	29.98	0.00	0.00	0	1,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.40	Call	0.16370	0.00016		0.24540	0.00025	0.164	31.54	0.00	0.00	0	5,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.50	Call	0.16050	0.00016		0.21950	0.00022	0.161	32.52	0.00	0.00	0	55,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.50	Put	2,656.96050	2.65696	2,687.31950	2.68732	2,656.960	32.52	1.00	0.00	0	150.00	
\$ / R	On	19/06/2017	Foreign Exchange Future	15.78	Put	2,936.95550	2.93696	2,967.26630	2.96727	2,936.955	35.26	1.00	0.00	0	3,155.00	
\$ / R	On	19/06/2017	Foreign Exchange Future	15.78	Call	0.15550	0.00016		0.16630	0.00017	0.156	35.26	0.00	0.00	0	17,600.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.85	Call	0.15500	0.00016		0.15630	0.00016	0.155	35.94	0.00	0.00	0	3,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	15.86	Call	0.15500	0.00016		0.15500	0.00016	0.155	36.04	0.00	0.00	0	30,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	16.00	Call	0.15470	0.00015		0.13810	0.00014	0.155	37.41	0.00	0.00	0	5,000.00
\$ / R	On	19/06/2017	Foreign Exchange Future	16.10	Call	0.15510	0.00016		0.12800	0.00013	0.155	38.38	0.00	0.00	0	1,400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	0.15590	0.00016	0.11920	0.00012	0.156	39.36	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	0.15660	0.00016	0.11450	0.00011	0.157	39.95	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	0.15190	0.00015	0.07170	0.00007	0.152	44.24	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.00210	0.00000	0.00070	0.00000	0.002	44.24	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.00040	0.00000	0.00010	0.00000	0.000	44.24	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00000	0.00000	0.00000	0.00000	0.000	44.24	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			12.86290	12.86290	12.83260	12.83260		16.42	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	679.97250	0.67997	708.68520	0.70869	679.973	18.77	0.85	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	0.77800	0.00078	0.67670	0.00068	0.778	34.18	0.00	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.86730	12.86730	12.83690	12.83690		16.42	0.00	0.00	0	5,060.00
\$ / R	On 05/07/2017	Any day expiry			12.87820	12.87820	12.84790	12.84790		16.09	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	19.90240	0.01990	18.75690	0.01876	19.902	19.68	0.07	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			12.88260	12.88260	12.85230	12.85230		16.29	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			12.88920	12.88920	12.85880	12.85880		16.09	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	24.22070	0.02422	23.17470	0.02317	24.221	19.65	0.07	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			12.89350	12.89350	12.86310	12.86310		16.16	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,091.95520	1.09196	1,120.78470	1.12078	1,091.955	19.35	0.90	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.14740	0.00015	0.13830	0.00014	0.147	31.89	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			12.89780	12.89780	12.86740	12.86740		16.20	0.00	0.00	0	2,524.00
\$ / R	On 17/07/2017	Any day expiry			12.90430	12.90430	12.87390	12.87390		16.05	0.00	0.00	0	1,272.00
\$ / R	On 19/07/2017	Any day expiry			12.90860	12.90860	12.92250	12.92250		16.10	0.00	13,956,300.00	1,080	1,080.00
\$ / R	On 21/07/2017	Any day expiry			12.91290	12.91290	12.88250	12.88250		16.14	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			12.92150	12.92150	12.89100	12.89100		16.03	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	477.69100	0.47769	501.14450	0.50114	477.691	16.90	0.62	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	34.41060	0.03441	33.58830	0.03359	34.411	19.74	0.08	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			12.92580	12.92580	12.89530	12.89530		16.06	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	706.81280	0.70681	733.07160	0.73307	706.813	17.78	0.73	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	3.39640	0.00340	3.15020	0.00315	3.396	27.10	0.01	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			12.93440	12.93440	12.90390	12.90390		16.09	0.00	0.00	0	3,274.00
\$ / R	On 04/08/2017	Any day expiry			12.94300	12.94300	12.91250	12.91250		16.16	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry			12.95800	12.95800	12.92740	12.92740		16.09	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			12.97060	12.97060	12.94000	12.94000		16.05	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	612.95830	0.61296	637.33640	0.63734	612.958	17.05	0.64	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			12.99570	12.99570	12.96530	12.96530		16.06	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	732.62810	0.73263	757.47740	0.75748	732.628	17.26	0.66	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	7.60670	0.00761	6.57970	0.00658	7.607	24.33	0.01	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.03760	13.03760	13.00730	13.00730		16.09	0.00	782,986,105.60	60,056	190,630.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	70.83970	0.07084	78.21510	0.07822	70.840	14.61	0.13	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	110.34550	0.11035	120.13160	0.12013	110.345	14.82	0.19	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	124.74370	0.12474	135.29080	0.13529	124.744	14.88	0.21	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	196.66880	0.19667	210.77010	0.21077	196.669	15.18	0.29	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	234.02340	0.23402	249.22140	0.24922	234.023	15.35	0.32	0.00	0	40.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	585.11550	0.58512	571.56300	0.57156	585.116	15.59	0.62	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	320.65590	0.32066	337.88970	0.33789	320.656	15.68	0.40	0.00	0	3,000.00

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\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	422.84990	0.42285	441.86260	0.44186	422.850	16.00	0.47	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	460.44990	0.46045	449.16260	0.44916	460.450	16.00	0.53	1,389,910.00	200	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Call	406.08810	0.40609	396.78140	0.39678	406.088	16.26	0.48	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	504.61530	0.50462	525.69310	0.52569	504.615	16.28	0.52	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	344.76940	0.34477	336.81120	0.33681	344.769	16.64	0.43	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	312.93810	0.31294	305.67570	0.30568	312.938	16.86	0.40	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	675.33810	0.67534	698.37570	0.69838	675.338	16.86	0.60	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	298.11510	0.29812	291.17400	0.29117	298.115	16.97	0.38	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	283.98120	0.28398	277.35040	0.27735	283.981	17.08	0.37	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	842.68420	0.84268	867.07940	0.86708	842.684	17.37	0.67	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	935.09790	0.93510	960.17210	0.96017	935.098	17.64	0.70	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	942.93610	0.94294	968.07160	0.96807	942.936	17.66	0.70	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	212.09650	0.21210	207.17590	0.20718	212.097	17.74	0.29	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	185.09320	0.18509	180.94500	0.18095	185.093	18.04	0.26	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	144.07010	0.14407	141.08390	0.14108	144.070	18.61	0.21	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,323.74300	1.32374	1,351.13380	1.35113	1,323.743	18.65	0.80	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	137.35700	0.13736	134.55720	0.13456	137.357	18.71	0.20	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,410.91930	1.41092	1,438.48530	1.43849	1,410.919	18.86	0.81	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	127.30870	0.12731	124.51850	0.12452	127.309	18.89	0.19	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,542.93250	1.54293	1,570.79220	1.57079	1,542.933	19.13	0.84	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	107.20610	0.10721	104.87280	0.10487	107.206	19.18	0.16	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	101.88970	0.10189	99.72250	0.09972	101.890	19.26	0.15	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	85.75870	0.08576	84.09160	0.08409	85.759	19.54	0.13	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	64.74050	0.06474	63.70300	0.06370	64.741	20.00	0.10	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	23.88960	0.02389	23.24280	0.02324	23.890	21.49	0.04	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	15.87760	0.01588	15.15510	0.01516	15.878	21.98	0.03	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	14.35730	0.01436	13.63010	0.01363	14.357	22.10	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	10.65660	0.01066	9.94250	0.00994	10.657	22.46	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	8.59970	0.00860	7.80520	0.00781	8.600	22.65	0.02	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	8.25440	0.00825	7.48720	0.00749	8.254	22.65	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	2.07660	0.00208	1.84500	0.00185	2.077	22.65	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.05650	13.05650	13.02610	13.02610		16.09	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	752.64120	0.75264	775.64820	0.77565	752.641	17.04	0.62	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	8.09970	0.00810	7.44670	0.00745	8.100	21.96	0.02	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.05860	13.05860	13.02820	13.02820		16.09	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.11100	13.11100	13.08060	13.08060		16.10	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.11930	13.11930	13.08900	13.08900		16.13	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	419.69750	0.41970	436.03580	0.43604	419.698	15.85	0.42	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	770.38190	0.77038	791.48430	0.79148	770.382	16.90	0.59	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	242.41830	0.24242	236.68480	0.23668	242.418	18.08	0.28	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	15.63090	0.01563	15.15290	0.01515	15.631	22.32	0.02	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.15490	13.15490	13.12470	13.12470		16.16	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.18640	13.18640	13.15610	13.15610		16.21	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	784.99060	0.78499	804.52460	0.80452	784.991	16.76	0.56	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 28/11/2017	Any day expiry	17.74	Call	28.04820	0.02805	27.11330	0.02711	28.048	22.86	0.04	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.22790	13.22790	13.19760	13.19760		16.17	0.00	0.00	0	89,427.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	90.21650	0.09022	96.33340	0.09633	90.216	14.68	0.12	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	131.55390	0.13155	139.33680	0.13934	131.554	14.63	0.17	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	182.89010	0.18289	192.10780	0.19211	182.890	14.83	0.21	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	239.59850	0.23960	250.10620	0.25011	239.598	15.00	0.26	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	273.52230	0.27352	284.69580	0.28470	273.522	15.10	0.28	3,942,703.25	1,050	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	332.03250	0.33203	344.32070	0.34432	332.033	15.30	0.32	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	497.23790	0.49724	512.14750	0.51215	497.238	15.85	0.42	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	561.96150	0.56196	577.70800	0.57771	561.962	16.04	0.45	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	595.79040	0.59579	611.93870	0.61194	595.790	16.14	0.46	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	613.11800	0.61312	629.47710	0.62948	613.118	16.19	0.47	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	697.54690	0.69755	714.95290	0.71495	697.547	16.43	0.51	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	728.88310	0.72888	746.64920	0.74665	728.883	16.52	0.52	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	521.23820	0.52124	509.40530	0.50941	521.238	16.69	0.46	6,342,864.53	1,050	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	1,080.48300	1.08048	1,101.50670	1.10151	1,080.483	17.40	0.63	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,148.18090	1.14818	1,169.71170	1.16971	1,148.181	17.57	0.65	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,547.11630	1.54712	1,571.03300	1.57103	1,547.116	18.49	0.73	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	197.84020	0.19784	193.17620	0.19318	197.840	19.18	0.20	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	184.22810	0.18423	179.87400	0.17987	184.228	19.33	0.19	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	183.04020	0.18304	178.71460	0.17871	183.040	19.35	0.19	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	143.70000	0.14370	140.28460	0.14028	143.700	19.87	0.15	2,127,219.28	1,050	9,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	107.18810	0.10719	104.56240	0.10456	107.188	20.64	0.12	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	64.28940	0.06429	62.33360	0.06233	64.289	22.79	0.07	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	59.39370	0.05939	57.56380	0.05756	59.394	22.83	0.07	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	30.56300	0.03056	29.54590	0.02955	30.563	22.83	0.04	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.23610	13.23610	13.20580	13.20580		16.26	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	795.47810	0.79548	813.79830	0.81380	795.478	16.69	0.54	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	34.36820	0.03437	32.71780	0.03272	34.368	22.89	0.04	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.25860	13.25860	13.22850	13.22850		16.19	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.34440	13.34440	13.31480	13.31480		16.27	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.34850	13.34850	13.31900	13.31900		16.27	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.41370	13.41370	13.38440	13.38440		16.26	0.00	0.00	0	9,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	539.65170	0.53965	551.10980	0.55111	539.652	15.65	0.38	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.07	Put	575.68320	0.57568	587.57000	0.58757	575.683	15.75	0.40	0.00	0	113,476.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	748.92070	0.74892	762.64110	0.76264	748.921	16.23	0.46	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	361.00730	0.36101	352.75640	0.35276	361.007	18.52	0.29	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	326.32100	0.32632	318.73650	0.31874	326.321	18.76	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	274.33360	0.27433	267.78690	0.26779	274.334	19.20	0.23	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.48850	13.48850	13.45940	13.45940		16.34	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,919.23240	1.91923	1,938.32670	1.93833	1,919.232	18.48	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	282.91730	0.28292	276.04410	0.27604	282.917	19.46	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.52090	13.52090	13.49180	13.49180		16.32	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.52900	13.52900	13.49990	13.49990		16.31	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 18/06/2018	Foreign Exchange Future			13.59850		13.59850		13.57010	13.57010		16.43	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	29.31910		0.02932		29.38450	0.02938	29.319	12.41	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	596.50800		0.59651		606.23710	0.60624	596.508	15.63	0.37	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	928.80780		0.92881		941.08340	0.94108	928.808	16.48	0.47	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	293.46130		0.29346		287.73210	0.28773	293.461	19.98	0.21	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.71780		13.71780		13.69090	13.69090		16.71	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.79240		13.79240		13.76630	13.76630		16.89	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			13.91390		13.91390		13.88920	13.88920		17.08	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.98000		13.98000		13.95610	13.95610		17.21	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.11000		14.11000		14.08760	14.08760		17.34	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.18030		14.18030		14.15870	14.15870		17.44	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.84320		12.84320		12.81290	12.81290		16.47	0.00	141,275.20	11	354.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.03760		13.03760		13.00730	13.00730		16.09	0.00	2,086,016.00	160	331.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.22790		13.22790		13.19760	13.19760		16.17	0.00	0.00	0	52.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.41370		13.41370		13.38440	13.38440		16.26	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.59850		13.59850		13.57010	13.57010		16.43	0.00	0.00	0	182.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.64490		16.64490		16.51760	16.51760		17.03	0.00	22,370,745.60	1,344	50,685.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	145.53930		0.14554		204.57690	0.20458	145.539	17.53	0.39	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	290.43930		0.29044		222.17690	0.22218	290.439	17.53	0.61	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	15.63000		0.01563		12.06840	0.01207	15.630	18.15	0.07	0.00	0	300.00
£ / R	On 30/06/2017	Any day expiry			16.68170		16.68170		16.55420	16.55420		16.75	0.00	0.00	0	5.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.94500		16.94500		16.81560	16.81560		16.02	0.00	3,389,000.00	200	6,736.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	698.52510		0.69853		632.03910	0.63204	698.525	15.93	0.58	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	286.96660		0.28697		257.05740	0.25706	286.967	16.94	0.31	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.24190		17.24190		17.11060	17.11060		16.07	0.00	0.00	0	4,136.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.53750		17.53750		17.40500	17.40500		15.48	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.83120		17.83120		17.69870	17.69870		15.33	0.00	0.00	0	3,414.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11751		0.11751		0.11717	0.11717		19.04	0.00	0.00	0	6,052.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11977		0.11977		0.11944	0.11944		15.26	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12207		0.12207		0.12174	0.12174		15.37	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12440		0.12440		0.12406	0.12406		15.39	0.00	0.00	0	0.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.47370		14.47370		14.44710	14.44710		15.29	0.00	10,421,064.00	720	64,886.00
€ / R	On 30/06/2017	Any day expiry			14.50880		14.50880		14.48220	14.48220		15.43	0.00	0.00	0	4.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.76390		14.76390		14.73740	14.73740		15.16	0.00	3,292,349.70	223	7,114.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.05440		15.05440		15.02750	15.02750		15.31	0.00	0.00	0	38,003.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	215.01030		0.21501		220.01900	0.22002	215.010	14.23	0.23	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.13	Put	253.11710		0.25312		258.45390	0.25845	253.117	14.30	0.25	0.00	0	66,500.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	293.73920		0.29374		280.51680	0.28052	293.739	17.25	0.27	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.53	Call	270.23710		0.27024		257.34890	0.25735	270.237	17.46	0.25	0.00	0	66,500.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.34600		15.34600		15.31910	15.31910		15.37	0.00	0.00	0	4,152.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	664.92830		0.66493		673.55270	0.67355	664.928	15.02	0.42	0.00	0	5,648.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.48415		94.48415		94.65238	94.65238			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.45428		91.45428		91.62312	91.62312			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.16994		90.16994		90.34156	90.34156			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.30090		92.30090		92.47654	92.47654			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.05562		96.05562		96.23557	96.23557			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.60627		94.60627		94.79547	94.79547			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.65752		96.65752		96.84975	96.84975			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.60697		99.60697		99.60697	99.60697			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61499		99.61499		99.61378	99.61378			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.80899		99.80899		99.80948	99.80948			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.73544		99.73544		99.74231	99.74231			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.86707		99.86707		99.87682	99.87682			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.83935		99.83935		99.83970	99.83970			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.01560		99.01560		99.02230	99.02230			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.55312		98.55312		98.56305	98.56305			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.45824		98.45824		98.47276	98.47276			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.81000		98.81000		98.83000	98.83000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.17787		99.17787		99.20070	99.20070			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.55164		99.55164		99.57819	99.57819			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.07757		96.07757		96.14704	96.14704			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.28827		95.28827		95.37095	95.37095			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.46707		94.46707		94.56190	94.56190			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.61618		94.61618		94.72197	94.72197			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.77328		96.77328		96.88798	96.88798			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.87611		96.87611		96.99880	96.99880			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.04332		98.04332		98.17181	98.17181			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			548.54600		548.54600		548.43900	548.43900			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future			559.03500		559.03500		558.92400	558.92400			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future			569.91700		569.91700		569.80800	569.80800			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future			633.50800		633.50800		633.30500	633.30500			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future			645.62300		645.62300		645.41300	645.41300			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future			658.19000		658.19000		657.98000	657.98000			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future			569.26300		569.26300		570.66700	570.66700			0.00	0.00	0	600.00
ALBI	On 02/11/2017	Index Future			580.14900		580.14900		581.57700	581.57700			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future			591.44200		591.44200		592.90200	592.90200			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.69980	9.69980	9.62970	9.62970	13.57	0.00	0.00	0	23,055.00			
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.83420	9.83420	9.76380	9.76380	13.73	0.00	0.00	0	2,259.00			
AU\$ / R	On 18/12/2017	Foreign Exchange Future	9.96640	9.96640	9.89570	9.89570	13.65	0.00	0.00	0	1,153.00			
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.09670	10.09670	10.02650	10.02650	12.97	0.00	0.00	0	0.00			
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.22610	10.22610	10.15690	10.15690	12.71	0.00	0.00	0	2,041.00			
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.51710	9.51710	9.51420	9.51420	13.69	0.00	0.00	0	6,987.00			
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.67770	9.67770	9.67500	9.67500	13.79	0.00	0.00	0	10.00			
CAD/ R	On 18/12/2017	Foreign Exchange Future	9.83580	9.83580	9.83310	9.83310	13.92	0.00	0.00	0	0.00			
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.99230	9.99230	9.98920	9.98920	13.81	0.00	0.00	0	0.00			
CHF / R	On 19/06/2017	Foreign Exchange Future	13.33380	13.33380	13.30800	13.30800	15.84	0.00	0.00	0	1,356.00			
CHF / R	On 18/09/2017	Foreign Exchange Future	13.61520	13.61520	13.58950	13.58950	15.61	0.00	0.00	0	1,000.00			
CHF / R	On 18/12/2017	Foreign Exchange Future	13.89950	13.89950	13.87380	13.87380	15.80	0.00	0.00	0	500.00			
CHF / R	On 19/03/2018	Foreign Exchange Future	14.18630	14.18630	14.16010	14.16010	15.82	0.00	0.00	0	0.00			
CNH / R	On 19/06/2017	Foreign Exchange Future	1.89510	1.89510	1.89250	1.89250	15.04	0.00	0.00	0	10.00			
CNH / R	On 18/09/2017	Foreign Exchange Future	1.90960	1.90960	1.90520	1.90520	15.00	0.00	0.00	0	0.00			
CNH / R	On 18/12/2017	Foreign Exchange Future	1.92540	1.92540	1.92090	1.92090	14.98	0.00	0.00	0	0.00			
CNH / R	On 19/03/2018	Foreign Exchange Future	1.94030	1.94030	1.93590	1.93590	15.17	0.00	0.00	0	0.00			
DKK / R	On 19/06/2017	Foreign Exchange Future	1.95300	1.95300	1.94860	1.94860	14.65	0.00	0.00	0	0.00			
DKK / R	On 18/09/2017	Foreign Exchange Future	1.99280	1.99280	1.98840	1.98840	14.76	0.00	0.00	0	0.00			
DKK / R	On 18/12/2017	Foreign Exchange Future	2.03270	2.03270	2.02860	2.02860	14.90	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	0.00	0	0.00			
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	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	0.00	0	0.00			
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	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	0.00	0	0.00			
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	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	0.00	0	0.00			
ES33	On 03/08/2017	Bond Future	10.64946	78.94831	10.59611	79.28130	0.00	0.00	0.00	0	9,466.00			
ES33	On 02/11/2017	Bond Future	10.73812	76.66622	10.68301	77.00526	0.00	0.00	0.00	0	0.00			
ES33	On 01/02/2018	Bond Future	10.82871	78.15856	10.77162	78.50463	0.00	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	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.88517		82.09505		10.83186	82.47122			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	10.97405		79.40331		10.91898	79.78623			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.06189		80.94889		11.00489	81.33977			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	567.84900		567.84900		569.11100	569.11100			0.00	0.00	0	404.00
GOVI	On 02/11/2017	GOVI	578.70800		578.70800		579.99100	579.99100			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	589.97300		589.97300		591.28500	591.28500			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.64820		1.64820		1.64430	1.64430		15.81	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.67690		1.67690		1.67290	1.67290		15.55	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.70470		1.70470		1.70070	1.70070		16.07	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.73100		1.73100		1.72730	1.72730		16.33	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	128.17897		128.17897		128.20219	128.20219			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.66198		130.66198		130.68558	130.68558			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	131.91198		131.91198		131.93800	131.93800			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	103.70267		103.70267		103.79637	103.79637			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	105.40289		105.40289		105.38551	105.38551			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	106.36816		106.36816		106.35036	106.35036			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	108.48646		108.48646		108.46989	108.46989			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	129.86555		129.86555		129.84441	129.84441			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future	132.38132		132.38132		132.35969	132.35969			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	133.49652		133.49652		133.47625	133.47625			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	127.90768		127.90768		128.14820	128.14820			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future	128.80204		128.80204		129.04745	129.04745			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.36714		131.36714		131.61937	131.61937			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	135.61240		135.61240		135.58998	135.58998			0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future	138.23940		138.23940		138.21651	138.21651			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	139.30054		139.30054		139.27927	139.27927			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 03/08/2017	Index Future	249.74700		249.74700		249.77100	249.77100			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future	254.58500		254.58500		254.60900	254.60900			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	259.65500		259.65500		259.68300	259.68300			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.29000		92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.21000		92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	7.17000		92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.09000		92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.99000		93.01000		6.99000	93.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.04000		92.96000		7.04000	92.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.09000		92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.12410		0.12410		0.12370	0.12370			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.12360		0.12360		0.12360	0.12360			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12370		0.12370		0.12330	0.12330			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12400		0.12400		0.12300	0.12300			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12280		0.12280		0.12190	0.12190			0.00	0.00	0	1,145.00
NOK/R	On 19/06/2017	Foreign Exchange Future	1.51470		1.51470		1.51300	1.51300		12.84	0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future	1.54020		1.54020		1.53860	1.53860		13.49	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.56550		1.56550		1.56390	1.56390		13.24	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.59040		1.59040		1.58880	1.58880		13.48	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	9.24510		9.24510		9.22620	9.22620		14.10	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.36780		9.36780		9.34930	9.34930		14.26	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.48840		9.48840		9.46980	9.46980		14.40	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.60510		9.60510		9.58680	9.58680		13.99	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.26000		1.26000		1.25950	1.25950			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.27490		1.27490		1.27450	1.27450			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.28920		1.28920		1.28890	1.28890			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.30580		1.30580		1.30560	1.30560			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future	1.29600		1.29600		1.28910	1.28910			0.00	324,000.00	250	8,373.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future	1.29970		1.29970		1.29280	1.29280			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.30340		1.30340		1.29650	1.29650			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.30740		1.30740		1.30040	1.30040			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future	1.12700		1.12700		1.12750	1.12750			0.00	140,875.00	125	137.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.13240		1.13240		1.13300	1.13300			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.13810		1.13810		1.13870	1.13870			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.14410		1.14410		1.14450	1.14450			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.48529		114.19984		8.49176	114.15513		7.03	0.00	715,804,597.12	6,268	119,216.00
R186	On 03/08/2017	Bond Future	8.75	Put	575.47000		0.57547		610.26000	0.61026	575.470	7.18	0.28	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.85	Put	410.45000		0.41045		439.62000	0.43962	410.450	7.24	0.22	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	54.91000		0.05491		62.65000	0.06265	54.910	7.54	0.04	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	27.24000		0.02724		31.80000	0.03180	27.240	7.63	0.02	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.51490		116.38353		8.52171	116.33750		7.27	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.54142		113.34627		8.54842	113.30000		7.32	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			296.23547		296.23547		296.18612	296.18612			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			301.97373		301.97373		301.92372	301.92372			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			300.93383		300.93383		300.88697	300.88697			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			241.13758		241.13758		241.09755	241.09755			0.00	2,411,375.80	10	30,547.00
R202	On 02/11/2017	Bond Future			245.80866		245.80866		245.76806	245.76806			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			246.95724		246.95724		246.91934	246.91934			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			7.83987		102.98348		7.84531	102.95938		4.64	0.00	0.00	0	38,317.00
R2023	On 02/11/2017	Bond Future			7.84726		101.02238		7.85312	100.99738		4.35	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			7.84904		102.98883		7.85510	102.96398		4.36	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.02416		92.59370		9.01039	92.69028			0.00	0.00	0	32,390.00
R2030	On 02/11/2017	Bond Future			9.06353		94.36423		9.04935	94.46231			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.10103		92.19600		9.08628	92.29655			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			9.19873		95.36071		9.16451	95.61879		10.01	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future			9.24328		93.02626		9.20801	93.28888		11.01	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.28605		94.83706		9.24956	95.10536		10.53	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/08/2017	Bond Future		9.46120	98.89754		9.39652	99.42792			0.00	0.00	0	9,645.00
R2035	On 02/11/2017	Bond Future		9.51183	96.28781		9.44520	96.82783			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.56203	98.16203		9.49319	98.71331			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		9.56920	90.81644		9.50471	91.34222		11.94	0.00	0.00	0	66,025.00
R2037	On 02/11/2017	Bond Future		9.61721	92.55309		9.55087	93.08847		12.68	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.66419	90.09923		9.59577	90.64558		12.65	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.27583	101.96295		7.27371	101.96569		0.96	0.00	0.00	0	41,529.00
R204	On 02/11/2017	Bond Future		7.16158	103.91272		7.15939	103.91506		0.49	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		6.94685	101.89524		6.94327	101.89824		0.67	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.65977	94.18057		9.61062	94.60799		12.56	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future		9.70878	95.98148		9.65825	96.41658		13.37	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.75685	93.34407		9.70474	93.78821		13.34	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.74994	90.75470		9.69063	91.27160		13.19	0.00	0.00	0	23,797.00
R2044	On 02/11/2017	Bond Future		9.79937	92.49009		9.73840	93.01651		14.07	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.84795	89.90982		9.78512	90.44707		14.03	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.70606	94.51037		9.65675	94.95285		13.10	0.00	0.00	0	77,986.00
R2048	On 02/11/2017	Bond Future		9.75624	91.88011		9.70555	92.33065		14.62	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.80604	93.66857		9.75379	94.12847		13.90	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		7.35250	100.24068		7.35712	100.23056		1.75	0.00	0.00	0	45,633.00
R207	On 03/08/2017	Bond Future	8.19 Call	1,815.17000	1.81517		1,805.33000	1.80533	1,815.170	1.87	0.99	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.29670	102.15752		7.30211	102.14675		1.35	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.21054	100.50403		7.21635	100.49368		1.48	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future		7.47166	100.11881		7.47648	100.10387		2.85	0.00	0.00	0	34,779.00
R208	On 02/11/2017	Bond Future		7.44887	98.63133		7.45423	98.61570		2.39	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.41225	100.55123		7.41786	100.53590		2.47	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 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			9.41314		74.64899		9.35861	75.02466		11.80	0.00	0.00	0	74,115.00
R209	On 02/11/2017	Bond Future			9.45686		72.92649		9.40083	73.30906		13.26	0.00	0.00	0	630.00
R209	On 02/11/2017	Bond Future	8.30	Call	240.47000		0.24047		285.13000	0.28513	240.470	12.66	0.09	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,174.81000		1.17481		1,315.87000	1.31587	1,174.810	12.96	0.32	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,095.43000		1.09543		1,010.60000	1.01060	1,095.430	13.72	0.27	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	388.73000		0.38873		354.77000	0.35477	388.730	14.18	0.12	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.49896		74.34603		9.44128	74.73649		12.61	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			186.39322		186.39322		186.36257	186.36257			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			187.60372		187.60372		187.57248	187.57248			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			191.33996		191.33996		191.31079	191.31079			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			148.63710		148.63710		148.51474	148.51474			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.51635		151.51635		151.39166	151.39166			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.47369		152.47369		152.34861	152.34861			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			9.08583		86.97635		9.06167	87.14164		9.74	0.00	24,179,425.30	278	55,673.00
R213	On 02/11/2017	Bond Future			9.12788		85.08947		9.10300	85.25758		10.80	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.16899		86.74579		9.14322	86.91770		10.31	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future			9.59913		74.09444		9.54465	74.48173		12.55	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future			9.64620		72.21487		9.59026	72.60918		14.16	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.69274		73.62054		9.63515	74.02299		13.42	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
RAIN	On 19/06/2017	Foreign Exchange Future	22,237.13000		22,237.13000	22,184.83000	22,184.83000				0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	22,588.40000		22,588.40000	22,530.65000	22,530.65000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.30510		9.30510	9.28760	9.28760			14.12	0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.45550		9.45550	9.43850	9.43850			14.24	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.61550		3.61550	3.63320	3.63320			13.82	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.57960		3.57960	3.59640	3.59640			14.15	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.51240		3.51240	3.53210	3.53210			14.50	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.37160		1.37160	1.36700	1.36700				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.34510		1.34510	1.33990	1.33990				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.31920		1.31920	1.31410	1.31410				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.29520		1.29520	1.28990	1.28990				0.00	0.00	0	0.00
Total for Derivatives :												4,127,910,096.68	296,491	4 465 683.00
Grand Total:												4,127,910,096.68	296,491	4 465 683.00