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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/06/2017

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 15/06/2017	Any day expiry	12.86150	12.86150		12.61170	12.61170		18.44	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.87350	12.87350		12.61180	12.61180		14.02	0.00	2,430,851,511.00	188,826	353,041.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	0.08240	0.00008	0.75690	0.00076	0.082	27.06	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	0.22740	0.00023	3.06850	0.00307	0.227	23.87	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	0.37800	0.00038	5.22330	0.00522	0.378	22.43	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	0.92880	0.00093	11.85680	0.01186	0.929	20.44	0.01	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	1.33120	0.00133	15.64280	0.01564	1.331	19.91	0.01	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	5.70650	0.00571	47.15800	0.04716	5.706	17.77	0.06	0	2,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.70	Call	197.35410	0.19735	55.57020	0.05557	197.354	15.62	0.80	0	200.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	25.55990	0.02556	150.99560	0.15100	25.560	15.52	0.21	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	149.39470	0.14939	40.81440	0.04081	149.395	14.98	0.72	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	46.71450	0.04671	221.39590	0.22140	46.714	14.55	0.35	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	93.32300	0.09332	308.06760	0.30807	93.323	14.75	0.55	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	59.86910	0.05987	17.95090	0.01795	59.869	15.04	0.41	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	38.46960	0.03847	12.03900	0.01204	38.470	16.21	0.29	0	1,528.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	164.96960	0.16497	400.23900	0.40024	164.970	16.21	0.71	0	88,255.00

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	13.25	Put	386.75260	0.38675	641.97320	0.64197	386.753	19.86	0.92	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	9.29240	0.00929	3.45640	0.00346	9.292	20.15	0.08	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	434.53810	0.43454	691.23590	0.69124	434.538	20.59	0.93	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	5.29970	0.00530	2.08540	0.00209	5.300	21.90	0.04	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	4.07800	0.00408	1.64190	0.00164	4.078	22.78	0.03	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	3.30940	0.00331	1.35470	0.00135	3.309	23.51	0.03	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	817.66140	0.81766	1,078.88950	1.07889	817.661	25.18	0.99	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	1.10030	0.00110	0.66700	0.00067	1.100	25.26	0.01	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	0.64580	0.00065	0.48470	0.00048	0.646	26.14	0.01	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	957.05190	0.95705	1,218.64230	1.21864	957.052	26.40	1.00	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,126.73290	1.12673	1,388.45920	1.38846	1,126.733	27.89	1.00	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	0.23290	0.00023	0.25920	0.00026	0.233	27.89	0.00	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	0.19150	0.00019	0.23010	0.00023	0.191	28.24	0.00	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,236.63680	1.23664	1,498.38800	1.49839	1,236.637	28.86	1.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,256.62450	1.25662	1,518.37780	1.51838	1,256.624	29.03	1.00	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,306.60660	1.30661	1,568.35500	1.56835	1,306.607	29.65	1.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,356.59680	1.35660	1,618.33570	1.61834	1,356.597	30.40	1.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	0.09320	0.00009	0.12880	0.00013	0.093	30.70	0.00	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	0.09160	0.00009	0.12560	0.00013	0.092	30.85	0.00	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,456.58110	1.45658	1,718.30530	1.71831	1,456.581	31.90	1.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	0.07260	0.00007	0.08900	0.00009	0.073	32.95	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	0.06300	0.00006	0.07090	0.00007	0.063	34.45	0.00	0.00	0	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	0.04730	0.00005	0.04270	0.00004	0.047	38.20	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	2,016.54180	2.01654	2,278.23330	2.27823	2,016.542	40.30	1.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	0.03850	0.00004	0.02780	0.00003	0.039	41.95	0.00	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	0.03610	0.00004	0.02390	0.00002	0.036	43.45	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	0.03500	0.00004	0.02980	0.00003	0.035	44.20	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	0.03130	0.00003	0.07600	0.00008	0.031	47.96	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	0.04610	0.00005	0.10370	0.00010	0.046	50.85	0.00	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,626.54610	2.62655	2,888.30370	2.88830	2,626.546	50.85	1.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	0.11220	0.00011	0.21570	0.00022	0.112	58.95	0.00	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,906.61220	2.90661	3,168.41570	3.16842	2,906.612	58.95	1.00	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	0.13540	0.00014	0.25260	0.00025	0.135	60.97	0.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	0.13890	0.00014	0.25820	0.00026	0.139	61.26	0.00	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	0.19520	0.00020	0.34500	0.00035	0.195	65.30	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	0.24350	0.00024	0.41730	0.00042	0.244	68.19	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	0.29890	0.00030	0.49850	0.00050	0.299	71.09	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	0.33570	0.00034	0.55170	0.00055	0.336	72.82	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	0.64870	0.00065	0.31880	0.00032	0.649	85.53	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.01990	0.00002	0.00860	0.00001	0.020	85.53	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.00530	0.00001	0.00220	0.00000	0.005	85.53	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00030	0.00000	0.00010	0.00000	0.000	85.53	0.00	0.00	0	3,155.00
\$ / R	On 23/06/2017	Any day expiry	12.70	Put	48.83590	0.04884	170.23840	0.17024	48.836	15.86	0.26	0.00	0	20,000.00

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 28/06/2017	Any day expiry			12.89630	12.89630		12.62280	12.62280	14.52	0.00	0.00	0	113.00
\$ / R	13.50	Put	On 28/06/2017	Any day expiry	616.66480	0.61666	882.60230	0.88260	616.665	16.52	0.93	0.00	0	60.00		
\$ / R	16.24	Call	On 28/06/2017	Any day expiry	0.14560	0.00015	0.00000	0.00000	0.146	37.36	0.00	0.00	0	60.00		
\$ / R			On 30/06/2017	Any day expiry	12.90000	12.90000	12.62700	12.62700		14.71	0.00	0.00	0	5,060.00		
\$ / R			On 05/07/2017	Any day expiry	12.90940	12.90940	12.63770	12.63770		14.62	0.00	0.00	0	0.00		
\$ / R	14.00	Call	On 05/07/2017	Any day expiry	7.98130	0.00798	3.52800	0.00353	7.981	18.97	0.04	0.00	0	5,000.00		
\$ / R			On 07/07/2017	Any day expiry	12.91310	12.91310	12.64190	12.64190		14.78	0.00	0.00	0	5,100.00		
\$ / R			On 10/07/2017	Any day expiry	12.91870	12.91870	12.64830	12.64830		14.62	0.00	0.00	0	0.00		
\$ / R	14.07	Call	On 10/07/2017	Any day expiry	10.46520	0.01047	4.69770	0.00470	10.465	18.58	0.04	0.00	0	5,000.00		
\$ / R			On 12/07/2017	Any day expiry	12.92240	12.92240	12.65260	12.65260		14.76	0.00	0.00	0	0.00		
\$ / R	12.65	Put	On 12/07/2017	Any day expiry	90.10150	0.09010	201.56800	0.20157	90.101	14.21	0.28	0.00	0	325.00		
\$ / R	13.95	Put	On 12/07/2017	Any day expiry	1,044.26080	1.04426	1,303.91340	1.30391	1,044.261	18.00	0.94	0.00	0	1,000.00		
\$ / R	17.98	Call	On 12/07/2017	Any day expiry	0.07860	0.00008	0.03420	0.00003	0.079	34.55	0.00	0.00	0	1,000.00		
\$ / R			On 14/07/2017	Any day expiry	12.92620	12.92620	12.65680	12.65680		14.86	0.00	0.00	0	3,920.00		
\$ / R			On 17/07/2017	Any day expiry	12.93180	12.93180	12.66320	12.66320		14.88	0.00	0.00	0	1,272.00		
\$ / R			On 18/07/2017	Any day expiry	12.93360	12.93360	12.80710	12.80710		14.93	0.00	0.00	0	0.00		
\$ / R	12.50	Put	On 18/07/2017	Any day expiry	64.52900	0.06453	0.00000	0.00000	64.529	14.12	0.20	178,443,885.72	68,000	34,000.00		
\$ / R			On 19/07/2017	Any day expiry	12.93550	12.93550	12.66750	12.66750		14.98	0.00	0.00	0	1,080.00		
\$ / R			On 21/07/2017	Any day expiry	12.93950	12.93950	12.67170	12.67170		15.05	0.00	0.00	0	70.00		
\$ / R			On 25/07/2017	Any day expiry	12.94820	12.94820	12.68020	12.68020		14.97	0.00	0.00	0	0.00		
\$ / R	13.20	Put	On 25/07/2017	Any day expiry	416.75320	0.41675	614.71090	0.61471	416.753	15.79	0.63	0.00	0	2,000.00		
\$ / R	14.30	Call	On 25/07/2017	Any day expiry	20.21420	0.02021	10.19470	0.01019	20.214	18.87	0.06	0.00	0	2,000.00		
\$ / R			On 27/07/2017	Any day expiry	12.95250	12.95250	12.68440	12.68440		15.03	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 27/07/2017	Any day expiry	650.27130	0.65027	873.02370	0.87302	650.271	16.79	0.76	0.00	0	60.00		
\$ / R	16.53	Call	On 27/07/2017	Any day expiry	2.02950	0.00203	1.83030	0.00183	2.029	27.69	0.01	0.00	0	60.00		
\$ / R			On 31/07/2017	Any day expiry	12.96120	12.96120	12.69280	12.69280		14.96	0.00	3,078,292.00	238	3,274.00		
\$ / R			On 04/08/2017	Any day expiry	12.96990	12.96990	12.70130	12.70130		15.07	0.00	0.00	0	1,350.00		
\$ / R			On 11/08/2017	Any day expiry	12.98510	12.98510	12.71610	12.71610		15.17	0.00	0.00	0	70.00		
\$ / R			On 17/08/2017	Any day expiry	12.99810	12.99810	12.72870	12.72870		15.14	0.00	0.00	0	0.00		
\$ / R	13.35	Put	On 17/08/2017	Any day expiry	555.88110	0.55588	753.65770	0.75366	555.881	16.14	0.64	0.00	0	34,000.00		
\$ / R			On 29/08/2017	Any day expiry	13.02350	13.02350	12.75360	12.75360		15.09	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	676.86250	0.67686	880.37360	0.88037	676.863	16.42	0.67	0.00	0	60.00		
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	6.23750	0.00624	3.97240	0.00397	6.238	24.75	0.01	0.00	0	60.00		
\$ / R			On 31/08/2017	Any day expiry	13.02770	13.02770	12.75770	12.75770		15.11	0.00	0.00	0	2,500.00		
\$ / R			On 18/09/2017	Foreign Exchange Future	13.06540	13.06540	12.79470	12.79470		15.17	0.00	2,221,784,335.40	170,051	884,065.00		
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	44.71980	0.04472	87.78950	0.08779	44.720	13.48	0.10	0.00	0	37,202.00		
\$ / R	12.20	Put	On 18/09/2017	Foreign Exchange Future	77.47320	0.07747	138.76980	0.13877	77.473	13.78	0.16	0.00	0	1,000.00		
\$ / R	12.25	Put	On 18/09/2017	Foreign Exchange Future	87.80000	0.08780	0.00000	0.00000	87.800	13.85	0.17	22,370,621.30	10,000	10,000.00		
\$ / R	12.26	Put	On 18/09/2017	Foreign Exchange Future	89.97510	0.08998	157.41280	0.15741	89.975	13.87	0.17	0.00	0	5,250.00		
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	154.35140	0.15435	247.62590	0.24763	154.351	14.24	0.26	0.00	0	1,125.00		
\$ / R	12.60	Put	On 18/09/2017	Foreign Exchange Future	188.48190	0.18848	292.67170	0.29267	188.482	14.41	0.30	0.00	0	40.00		
\$ / R	12.75	Call	On 18/09/2017	Foreign Exchange Future	563.20320	0.56320	413.02750	0.41303	563.203	14.66	0.64	0.00	0	3,500.00		
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	269.74940	0.26975	395.64550	0.39565	269.749	14.75	0.38	0.00	0	3,000.00		
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	433.58210	0.43358	314.09050	0.31409	433.582	15.08	0.54	0.00	0	4,551.00		

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\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	368.18210	0.36818	519.39050	0.51939	368.182	15.08	0.46	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Call	377.92960	0.37793	272.30970	0.27231	377.930	15.36	0.49	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	448.59580	0.44860	614.62770	0.61463	448.596	15.39	0.51	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	316.09050	0.31609	225.77130	0.22577	316.090	15.77	0.43	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	618.97740	0.61898	807.49920	0.80750	618.977	16.02	0.61	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	284.37740	0.28438	202.19920	0.20220	284.377	16.02	0.39	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	269.71030	0.26971	191.36670	0.19137	269.710	16.14	0.38	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	255.79600	0.25580	180.99870	0.18100	255.796	16.26	0.36	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	787.49780	0.78750	991.94250	0.99194	787.498	16.57	0.68	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	880.80720	0.88081	1,092.46440	1.09246	880.807	16.85	0.71	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	888.71870	0.88872	1,100.95920	1.10096	888.719	16.88	0.71	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	185.98770	0.18599	129.81170	0.12981	185.988	16.97	0.28	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	160.19100	0.16019	111.36270	0.11136	160.191	17.29	0.24	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	121.75760	0.12176	83.17100	0.08317	121.758	17.88	0.19	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,273.83890	1.27384	1,506.51800	1.50652	1,273.839	17.92	0.81	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	115.56840	0.11557	78.37460	0.07837	115.568	17.99	0.18	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,362.06780	1.36207	1,597.42540	1.59743	1,362.068	18.15	0.83	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	106.36230	0.10636	71.27590	0.07128	106.362	18.17	0.17	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,495.44690	1.49545	1,735.68260	1.73568	1,495.447	18.41	0.85	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	87.78980	0.08779	58.27800	0.05828	87.790	18.46	0.14	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	82.92300	0.08292	54.93720	0.05494	82.923	18.54	0.14	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	68.32930	0.06833	44.98150	0.04498	68.329	18.81	0.12	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	49.78380	0.04978	32.47650	0.03248	49.784	19.26	0.09	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	17.16200	0.01716	11.89140	0.01189	17.162	20.93	0.03	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	11.75310	0.01175	8.48500	0.00849	11.753	21.66	0.02	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	10.72850	0.01073	7.83130	0.00783	10.728	21.84	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	8.22800	0.00823	5.58500	0.00559	8.228	22.39	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	6.73690	0.00674	4.14040	0.00414	6.737	22.66	0.01	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	6.44950	0.00645	3.95690	0.00396	6.450	22.66	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.48200	0.00148	0.86110	0.00086	1.482	22.66	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.08450	13.08450	12.81340	12.81340		15.32	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	697.35310	0.69735	889.77600	0.88978	697.353	16.26	0.62	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	7.15280	0.00715	3.93830	0.00394	7.153	22.26	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.08660	13.08660	12.81550	12.81550		15.33	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.13970	13.13970	12.86730	12.86730		15.44	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.14820	13.14820	12.87560	12.87560		15.48	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	369.70200	0.36970	503.93640	0.50394	369.702	15.09	0.41	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	716.82840	0.71683	900.27400	0.90027	716.828	16.22	0.59	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	220.05940	0.22006	163.93990	0.16394	220.059	17.47	0.27	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	6.90020	0.00690	3.92790	0.00393	6.900	20.34	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.18430	13.18430	12.91090	12.91090		15.55	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.21620	13.21620	12.94200	12.94200		15.55	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	732.72900	0.73273	908.85240	0.90885	732.729	16.14	0.56	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	20.88990	0.02089	13.06950	0.01307	20.890	22.14	0.03	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 18/12/2017	Foreign Exchange Future		13.25860	13.25860		12.98350	12.98350		15.63	0.00	659,535,798.40	49,744	119,785.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	70.05860	0.07006	100.10650	0.10011	70.059	14.08	0.11	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	101.80670	0.10181	156.03370	0.15603	101.807	13.84	0.14	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	147.98890	0.14799	216.89970	0.21690	147.989	14.07	0.19	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	200.49050	0.20049	284.66810	0.28467	200.490	14.27	0.24	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	232.43420	0.23243	326.57070	0.32657	232.434	14.38	0.27	16,771,409.57	4,755	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	287.16910	0.28717	395.51410	0.39551	287.169	14.58	0.31	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	447.69890	0.44770	583.47870	0.58348	447.699	15.19	0.41	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	500.52130	0.50052	0.00000	0.00000	500.521	15.36	0.43	193,885,577.32	34,000	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	511.43840	0.51144	657.00100	0.65700	511.438	15.40	0.44	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Call	636.63160	0.63663	509.48690	0.50949	636.632	15.45	0.55	0.00	0	40.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	544.88670	0.54489	695.20270	0.69520	544.887	15.50	0.46	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	561.99290	0.56199	714.64820	0.71465	561.993	15.56	0.46	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	645.70290	0.64570	808.32560	0.80833	645.703	15.82	0.50	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	676.94870	0.67695	842.90050	0.84290	676.949	15.91	0.51	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	499.93940	0.49994	397.21080	0.39721	499.939	16.10	0.46	58,077,339.86	9,510	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	1,029.25280	1.02925	1,225.04010	1.22504	1,029.253	16.88	0.63	564,560,922.00	68,000	0.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,097.11080	1.09711	1,297.27490	1.29727	1,097.111	17.05	0.65	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,497.83380	1.49783	1,715.52680	1.71553	1,497.834	18.02	0.74	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	182.98410	0.18298	140.03810	0.14004	182.984	18.79	0.20	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	169.90110	0.16990	129.83580	0.12984	169.901	18.95	0.18	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	168.76460	0.16876	128.95100	0.12895	168.765	18.97	0.18	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	131.25780	0.13126	99.86560	0.09987	131.258	19.52	0.15	9,246,178.62	4,755	9,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	96.06280	0.09606	74.24880	0.07425	96.063	20.27	0.11	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	53.88850	0.05389	38.13670	0.03814	53.889	22.25	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	51.24830	0.05125	34.59200	0.03459	51.248	22.45	0.06	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	25.49450	0.02549	16.37500	0.01638	25.494	22.47	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.26700	13.26700	12.99160	12.99160		15.65	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	743.81840	0.74382	915.26010	0.91526	743.818	16.11	0.54	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	28.87920	0.02888	18.69970	0.01870	28.879	22.53	0.04	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.28960	13.28960	13.01360	13.01360		15.69	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.37590	13.37590	13.09760	13.09760		15.77	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.38000	13.38000	13.10160	13.10160		15.85	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.44580	13.44580	13.16550	13.16550		15.90	0.00	403,374.00	30	9,601.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	495.48270	0.49548	623.23920	0.62324	495.483	15.15	0.37	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	702.71030	0.70271	852.76600	0.85277	702.710	15.78	0.46	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	348.19200	0.34819	280.49680	0.28050	348.192	18.23	0.28	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	313.77260	0.31377	252.30110	0.25230	313.773	18.48	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	262.42180	0.26242	210.46980	0.21047	262.422	18.92	0.22	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.52070	13.52070	13.23920	13.23920		15.95	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,874.40180	1.87440	2,084.87810	2.08488	1,874.402	18.21	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	271.83380	0.27183	221.18390	0.22118	271.834	19.21	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.55300	13.55300	13.27110	13.27110		16.02	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.56110	13.56110	13.27910	13.27910		16.01	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			13.62990		13.62990		13.34680	13.34680		16.04	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	22.71490		0.02271		41.57890	0.04158	22.715	12.05	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	552.78780		0.55279		676.51470	0.67651	552.788	15.17	0.36	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	883.18190		0.88318		1,035.57280	1.03557	883.182	16.09	0.47	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	282.29830		0.28230		238.04410	0.23804	282.298	19.75	0.20	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.74810		13.74810		13.46310	13.46310		16.38	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.82210		13.82210		13.53590	13.53590		16.50	0.00	25,018,001.00	1,810	0.00
\$ / R	On 13/11/2018	Any day expiry			13.94270		13.94270		13.65430	13.65430		16.75	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.00820		14.00820		13.71880	13.71880		16.83	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.13720		14.13720		13.84560	13.84560		17.01	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.20700		14.20700		13.91420	13.91420		17.06	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.87350		12.87350		12.61180	12.61180		14.02	0.00	90,114.50	7	369.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.06540		13.06540		12.79470	12.79470		15.17	0.00	927,643.40	71	352.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.25860		13.25860		12.98350	12.98350		15.63	0.00	0.00	0	56.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.44580		13.44580		13.16550	13.16550		15.90	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.62990		13.62990		13.34680	13.34680		16.04	0.00	0.00	0	182.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.43550		16.43550		16.12060	16.12060		13.75	0.00	264,973,131.00	16,122	26,497.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	134.41760		0.13442		436.08690	0.43609	134.418	14.37	0.60	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	69.91760		0.06992		56.68690	0.05669	69.918	14.37	0.40	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	1.17780		0.00118		1.78570	0.00179	1.178	24.91	0.01	0.00	0	300.00
£ / R	On 30/06/2017	Any day expiry			16.47470		16.47470		16.14540	16.14540		15.16	0.00	0.00	0	5.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.72670		16.72670		16.40110	16.40110		15.49	0.00	249,829,991.20	14,936	34,017.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	540.32210		0.54032		392.99580	0.39300	540.322	15.49	0.52	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	204.31580		0.20432		138.90710	0.13891	204.316	16.88	0.25	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.02140		17.02140		16.68990	16.68990		15.94	0.00	0.00	0	3,915.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.31300		17.31300		16.97540	16.97540		15.35	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.60250		17.60250		17.26180	17.26180		15.10	0.00	0.00	0	3,414.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11640		0.11640		0.11572	0.11572		19.70	0.00	814.81	7	6,052.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11860		0.11860		0.11789	0.11789		18.17	0.00	830.19	7	5,937.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12088		0.12088		0.12014	0.12014		15.77	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12318		0.12318		0.12242	0.12242		14.71	0.00	0.00	0	0.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.35030		14.35030		14.22710	14.22710		12.57	0.00	554,093,783.60	38,612	42,795.00
€ / R	On 30/06/2017	Any day expiry			14.38700		14.38700		14.25200	14.25200		13.71	0.00	0.00	0	4.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.63290		14.63290		14.50280	14.50280		14.30	0.00	107,815,207.20	7,368	54,209.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.92310		14.92310		14.78900	14.78900		14.73	0.00	1,105,622,632.80	74,088	10,836.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	212.87170		0.21287		246.52370	0.24652	212.872	13.53	0.24	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.13	Put	254.24990		0.25425		293.33550	0.29334	254.250	13.65	0.27	266,590,413.60	66,500	0.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	243.60170		0.24360		213.07280	0.21307	243.602	17.14	0.24	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.53	Call	222.11630		0.22212		193.95170	0.19395	222.116	17.32	0.22	549,977,849.40	133,000	0.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.21370		15.21370		15.07550	15.07550		14.93	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	695.61840		0.69562		756.59310	0.75659	695.618	14.74	0.44	0.00	0	5,648.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.40011		94.40011		94.06979	94.06979			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.37240		91.37240		91.02432	91.02432			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.08381		90.08381		89.72338	89.72338			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.21592		92.21592		91.85145	91.85145			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.96755		95.96755		95.60619	95.60619			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.50905		94.50905		94.14265	94.14265			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.55995		96.55995		96.19324	96.19324			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.26151		100.26151		99.89836	99.89836			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			99.61440		99.61440		99.61442	99.61442			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.81719		99.81719		99.81420	99.81420			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.73971		99.73971		99.73200	99.73200			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.87188		99.87188		99.85563	99.85563			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.99057		99.99057		99.96639	99.96639			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.84546		99.84546		99.84283	99.84283			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.02397		99.02397		99.01557	99.01557			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.55340		98.55340		98.53869	98.53869			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.46229		98.46229		98.43789	98.43789			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.81000		98.81000		98.78000	98.78000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.17675		99.17675		99.13665	99.13665			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.55366		99.55366		99.50130	99.50130			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.94452		99.94452		99.88382	99.88382			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.07339		96.07339		95.95460	95.95460			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.28514		95.28514		95.14890	95.14890			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.45996		94.45996		94.30876	94.30876			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.61199		94.61199		94.44750	94.44750			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.76768		96.76768		96.59459	96.59459			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.86396		96.86396		96.68341	96.68341			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.02934		98.02934		97.84069	97.84069			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			100.19735		100.19735		100.00480	100.00480			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			546.38800		546.38800		548.12500	548.12500			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future			556.83100		556.83100		558.60500	558.60500			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future			567.66500		567.66500		569.46700	569.46700			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future			633.44300		633.44300		636.44300	636.44300			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future			645.55000		645.55000		648.61100	648.61100			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future			658.11000		658.11000		661.22400	661.22400			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
ALBI	On 03/08/2017	Index Future	568.06800	568.06800	572.27800	572.27800					0.00	0.00	0	599.00
ALBI	On 02/11/2017	Index Future	578.92500	578.92500	583.22000	583.22000					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	590.18900	590.18900	594.56100	594.56100					0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.75210	9.75210	9.61410	9.61410				11.61	0.00	211,084,204.50	21,645	7,778.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.88540	9.88540	9.74080	9.74080				13.46	0.00	198,844,821.00	20,115	23,266.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.02010	10.02010	9.87260	9.87260				13.51	0.00	0.00	0	1,153.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.15140	10.15140	10.00100	10.00100				12.88	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.27940	10.27940	10.12950	10.12950				12.55	0.00	0.00	0	2,041.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.67480	9.67480	9.54850	9.54850				11.39	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.83370	9.83370	9.70260	9.70260				13.24	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	9.99260	9.99260	9.85910	9.85910				13.53	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.14460	10.14460	10.00980	10.00980				13.51	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.19850	13.19850	13.05330	13.05330				12.90	0.00	79,191.00	6	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.47180	13.47180	13.32060	13.32060				14.92	0.00	80,830.80	6	906.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.75390	13.75390	13.59870	13.59870				15.42	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.04040	14.04040	13.87870	13.87870				15.55	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.89070	1.89070	1.86040	1.86040				12.93	0.00	18,907.00	10	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.90430	1.90430	1.87340	1.87340				14.25	0.00	19,043.00	10	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.92010	1.92010	1.88920	1.88920				14.47	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.93490	1.93490	1.90270	1.90270				14.89	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.93780	1.93780	1.92090	1.92090				12.99	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	1.97680	1.97680	1.95880	1.95880				13.95	0.00	296,520.00	150	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.01720	2.01720	1.99850	1.99850				14.52	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	10.70711	78.59092	10.58590	79.34527					0.00	0.00	0	9,466.00

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
ES33	On 02/11/2017	Bond Future	10.79786		76.30124		10.67243	77.07060			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.89065		77.78574		10.76100	78.56927			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	10.88672		82.08416		10.77570	82.87082			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	10.97576		79.39147		10.86089	80.19363			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.06378		80.93598		10.94516	81.75298			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	566.73300		566.73300		570.88500	570.88500			0.00	0.00	0	405.00
GOVI	On 02/11/2017	GOVI	577.56500		577.56500		581.80000	581.80000			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	588.80200		588.80200		593.11400	593.11400			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.65010		1.65010		1.61730	1.61730		13.40	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.67830		1.67830		1.64430	1.64430		14.72	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.70600		1.70600		1.67140	1.67140		15.52	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.73220		1.73220		1.69700	1.69700		15.95	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	128.33372		128.33372		128.32674	128.32674			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.81754		130.81754		130.81128	130.81128			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	132.06631		132.06631		132.05871	132.05871			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	103.42140		103.42140		103.41557	103.41557			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	105.03354		105.03354		105.02800	105.02800			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	105.98983		105.98983		105.98484	105.98484			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	108.09710		108.09710		108.09099	108.09099			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	130.56939		130.56939		130.56259	130.56259			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future	133.09633		133.09633		133.09035	133.09035			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	134.22149		134.22149		134.21419	134.21419			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	127.96918		127.96918		127.96243	127.96243			0.00	0.00	0	23,790.00
I2046	On 02/11/2017	Bond Future	128.86262		128.86262		128.85661	128.85661			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.42461		131.42461		131.41749	131.41749			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	135.98905		135.98905		135.98196	135.98196			0.00	0.00	0	26,059.00

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
I2050	On 02/11/2017	Bond Future		138.62100	138.62100		138.61448	138.61448			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		139.68512	139.68512		139.67727	139.67727			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		250.05600	250.05600		249.88200	249.88200			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future		254.89600	254.89600		254.72000	254.72000			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		259.96400	259.96400		259.78200	259.78200			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		0.12440	0.12440		0.12190	0.12190			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12430	0.12430		0.12180	0.12180			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12400	0.12400		0.12150	0.12150			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12390	0.12390		0.12130	0.12130			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12260	0.12260		0.12010	0.12010			0.00	0.00	0	1,145.00
NOK/R	On 19/06/2017	Foreign Exchange Future		1.51600	1.51600		1.50810	1.50810		11.87	0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.54100	1.54100		1.53230	1.53230		13.26	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.56660	1.56660		1.55760	1.55760		13.22	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.59170	1.59170		1.58190	1.58190		13.40	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.26380	9.26380		9.22430	9.22430		12.50	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.38680	9.38680		9.34240	9.34240		13.95	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.50980	9.50980		9.46290	9.46290		14.33	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.62740	9.62740		9.57860	9.57860		13.78	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.26020	1.26020		1.24780	1.24780			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.27500	1.27500		1.26190	1.26190			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.28930	1.28930		1.27600	1.27600			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.30600	1.30600		1.29270	1.29270			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.27670	1.27670		1.27820	1.27820			0.00	0.00	0	4,226.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.28020	1.28020		1.28190	1.28190			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.28380		1.28380		1.28550	1.28550			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.28760		1.28760		1.28940	1.28940			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.11470		1.11470		1.12810	1.12810			0.00	0.00	0	50.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.12000		1.12000		1.13350	1.13350			0.00	0.00	0	2.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.12550		1.12550		1.13910	1.13910			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.13150		1.13150		1.14510	1.14510			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.48718		114.18677		8.40580	114.75101		7.01	0.00	576,186,441.42	5,046	131,474.00
R186	On 03/08/2017	Bond Future	8.65	Put	703.66000		0.70366		536.86000	0.53686	703.660	7.10	0.35	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	497.50000		0.49750		371.70000	0.37170	497.500	7.16	0.27	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.85	Put	342.45000		0.34245		250.62000	0.25062	342.450	7.22	0.20	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	35.88000		0.03588		23.91000	0.02391	35.880	7.52	0.03	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	16.20000		0.01620		10.54000	0.01054	16.200	7.61	0.01	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.51702		116.36920		8.43214	116.94498		7.25	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.54381		113.33047		8.45550	113.91632		7.30	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			296.38003		296.38003		296.36432	296.36432			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			302.11616		302.11616		302.10213	302.10213			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			301.06930		301.06930		301.05215	301.05215			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			241.56374		241.56374		240.77912	240.77912			0.00	0.00	0	30,557.00
R202	On 02/11/2017	Bond Future			246.23891		246.23891		245.44085	245.44085			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			247.38815		247.38815		246.57178	246.57178			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			7.95767		102.46336		7.87024	102.84907		4.64	0.00	0.00	0	38,317.00
R2023	On 02/11/2017	Bond Future			7.97207		100.49143		7.87945	100.88511		4.36	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			7.98168		102.44656		7.88367	102.84691		4.37	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			9.05521		92.37642		8.95388	93.08810			0.00	0.00	0	35,291.00
R2030	On 02/11/2017	Bond Future			9.09574		94.14197		8.99093	94.86790			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.13449		91.96847		9.02621	92.70758			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

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
R2032	On 03/08/2017	Bond Future		9.25023	94.97425		9.13884	95.81306		10.00	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future		9.29656	92.63155		9.18150	93.48697		11.00	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.34119	94.43373		9.22252	95.30490		10.52	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		9.51736	98.44064		9.40606	99.34941			0.00	0.00	0	10,106.00
R2035	On 02/11/2017	Bond Future		9.56985	95.82133		9.45502	96.74795			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.62202	97.68554		9.50364	98.62931			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		9.62986	90.32618		9.50848	91.31136		11.93	0.00	0.00	0	67,025.00
R2037	On 02/11/2017	Bond Future		9.67978	92.05261		9.55473	93.05718		12.68	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.72878	89.58813		9.60004	90.61133		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		7.35903	101.85562		7.28126	101.95594		0.96	0.00	0.00	0	41,787.00
R204	On 02/11/2017	Bond Future		7.26505	103.80241		7.16858	103.90526		0.49	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.08229	101.78174		6.95834	101.88560		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		9.67968	94.00833		9.56341	95.02152		12.56	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future		9.72937	95.80512		9.60963	96.83835		13.37	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.77817	93.16334		9.65497	94.21562		13.33	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		9.73934	90.84671		9.62310	91.86628		13.19	0.00	0.00	0	23,670.00
R2044	On 02/11/2017	Bond Future		9.78856	92.58304		9.66893	93.62271		14.07	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.83692	90.00374		9.71390	91.06269		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		9.69109	94.64430		9.57991	95.65001		13.12	0.00	0.00	0	78,556.00
R2048	On 02/11/2017	Bond Future		9.74093	92.01577		9.62650	93.04121		14.63	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.79038	93.80598		9.67270	94.85049		13.92	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		7.43985	100.04957		7.35478	100.23569		1.75	0.00	0.00	0	45,774.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,624.38000	1.62438	1,809.48000	1.80948	1,624.380	1.87	0.99	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.39518	101.96184		7.29941	102.15213		1.35	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.32323	100.30350		7.21476	100.49651		1.49	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

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
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			7.56172		99.84028		7.47825	100.09839		2.85	0.00	0.00	0	35,097.00
R208	On 02/11/2017	Bond Future			7.54669		98.34658		7.45610	98.61025		2.39	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.51909		100.25995		7.42084	100.52777		2.48	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			9.47475		74.22803		9.35343	75.06050		11.80	0.00	0.00	0	74,278.00
R209	On 02/11/2017	Bond Future			9.52032		72.49680		9.39549	73.34568		13.26	0.00	0.00	0	790.00
R209	On 02/11/2017	Bond Future	8.30	Call	180.86000		0.18086		256.23000	0.25623	180.860	12.66	0.07	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	988.81000		0.98881		1,259.28000	1.25928	988.810	12.96	0.28	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,703.53000		1.70353		1,408.16000	1.40816	1,703.530	13.48	0.38	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,154.95000		1.15495		937.49000	0.93749	1,154.950	13.71	0.29	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	403.33000		0.40333		313.60000	0.31360	403.330	14.17	0.12	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.56434		73.90721		9.43607	74.77191		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			186.48331		186.48331		186.38671	186.38671			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			187.69255		187.69255		187.59523	187.59523			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			191.42414		191.42414		191.32327	191.32327			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			148.74360		148.74360		148.73555	148.73555			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.62248		151.62248		151.61523	151.61523			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.57686		152.57686		152.56809	152.56809			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			9.14286		86.58798		9.03144	87.34908		9.74	0.00	0.00	0	55,659.00
R213	On 02/11/2017	Bond Future			9.18684		84.69294		9.07179	85.46911		10.78	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.23001		86.34066		9.11133	87.13110		10.30	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 03/08/2017	Bond Future	9.60476		74.05461		9.49362	74.84760		12.55	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future	9.65208		72.17363		9.53779	72.98226		14.14	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.69889		73.57778		9.58148	74.40139		13.40	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	22,115.90000	22,115.90000		21,827.56000	21,827.56000				0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	22,456.91000	22,456.91000		22,158.14000	22,158.14000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.30620	9.30620		9.19590	9.19590			12.10	0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.45580	9.45580		9.34050	9.34050			13.70	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.65480	3.65480		3.61420	3.61420			11.94	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.61780	3.61780		3.57520	3.57520			13.75	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.55350	3.55350		3.50860	3.50860			14.39	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.39210	1.39210		1.36140	1.36140				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.36980	1.36980		1.33720	1.33720				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.34930	1.34930		1.31700	1.31700				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.32900	1.32900		1.29700	1.29700				0.00	0.00	0	0.00
Total for Derivatives :											10,470,559,616.61	1,007,425	4,367,070.00	
Grand Total:											10,470,559,616.61	1,007,425	4,367,070.00	