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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 13/06/2017

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
<b>Derivatives</b>													
\$ / R	On 15/06/2017	Any day expiry	12.77490	12.77490	12.79480	12.79480			17.21	0.00	0.00	0	0.00
\$ / R	On 15/06/2017	Any day expiry	13.13	Call	7.27620	0.00728	15.81030	0.01581	7.276	24.96	0.07	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.78190		12.78190		12.80280	12.80280	15.34	0.00	2,098,021,066.00	164,140	681,239.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	0.34680	0.00035	0.50490	0.00050	0.347	23.28	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	1.47910	0.00148	2.02900	0.00203	1.479	21.90	0.01	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	2.79770	0.00280	3.71140	0.00371	2.798	21.27	0.02	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	6.64580	0.00665	8.59480	0.00859	6.646	20.09	0.05	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	8.74710	0.00875	11.22230	0.01122	8.747	19.66	0.06	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	25.61820	0.02562	31.03460	0.03103	25.618	17.93	0.16	0	2,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	73.01550	0.07302	80.82550	0.08083	73.016	16.12	0.39	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	113.78390	0.11378	142.22670	0.14223	113.784	15.69	0.54	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	109.67280	0.10967	116.58950	0.11659	109.673	15.34	0.52	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	176.27070	0.17627	177.36680	0.17737	176.271	16.29	0.67	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	53.01220	0.05301	73.77170	0.07377	53.012	16.48	0.31	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	36.41620	0.03642	52.36990	0.05237	36.416	17.25	0.23	0	1,528.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	254.51620	0.25452	249.56990	0.24957	254.516	17.25	0.77	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	479.35730		0.47936		463.80750	0.46381	479.357	19.63	0.92	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	10.26900		0.01027		15.09740	0.01510	10.269	19.82	0.07	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	527.05550		0.52706		510.27790	0.51028	527.056	20.11	0.94	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	5.98480		0.00598		8.47240	0.00847	5.985	20.96	0.04	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	4.60680		0.00461		6.33250	0.00633	4.607	21.53	0.03	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	3.81300		0.00381		5.25120	0.00525	3.813	22.10	0.03	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	910.06500		0.91007		889.90520	0.88991	910.065	24.25	0.99	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	1.90210		0.00190		2.61780	0.00262	1.902	24.36	0.01	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	1.39140		0.00139		1.90620	0.00191	1.391	25.49	0.01	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	1,049.37230		1.04937		1,028.94000	1.02894	1,049.372	25.83	0.99	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	0.79440		0.00079		1.07190	0.00107	0.794	27.75	0.01	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,218.89440		1.21889		1,198.27190	1.19827	1,218.894	27.75	0.99	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	0.71710		0.00072		0.96390	0.00096	0.717	28.20	0.01	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,328.69770		1.32870		1,307.99570	1.30800	1,328.698	28.96	1.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,348.65770		1.34866		1,327.93690	1.32794	1,348.658	29.12	1.00	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,398.57000		1.39857		1,377.80890	1.37781	1,398.570	29.52	1.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,448.49740		1.44850		1,427.70420	1.42770	1,448.497	29.93	1.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	0.37200		0.00037		0.46780	0.00047	0.372	30.09	0.00	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	0.35990		0.00036		0.45070	0.00045	0.360	30.17	0.00	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,548.38690		1.54839		1,527.54790	1.52755	1,548.387	30.73	1.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	0.23010		0.00023		0.26980	0.00027	0.230	31.29	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	0.16970		0.00017		0.18900	0.00019	0.170	32.09	0.00	0.00	0	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	0.08370		0.00008		0.08100	0.00008	0.084	34.10	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	2,108.15820		2.10816		2,087.25170	2.08725	2,108.158	35.23	1.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	0.04450		0.00004		0.03690	0.00004	0.045	36.11	0.00	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	0.03520		0.00004		0.02740	0.00003	0.035	36.91	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	0.03150		0.00003		0.02370	0.00002	0.031	37.31	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	0.02570		0.00003		0.01720	0.00002	0.026	40.12	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	0.03840		0.00004		0.02660	0.00003	0.038	42.50	0.00	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,718.13840		2.71814		2,697.22660	2.69723	2,718.138	42.50	1.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,998.19710		2.99820		2,977.27130	2.97727	2,998.197	49.18	1.00	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	0.09710		0.00010		0.07130	0.00007	0.097	49.18	0.00	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	0.11810		0.00012		0.08780	0.00009	0.118	50.85	0.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	0.12130		0.00012		0.09030	0.00009	0.121	51.09	0.00	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	0.17280		0.00017		0.13140	0.00013	0.173	54.43	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	0.21750		0.00022		0.16740	0.00017	0.218	56.82	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	0.26910		0.00027		0.20950	0.00021	0.269	59.20	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	0.30360		0.00030		0.23780	0.00024	0.304	60.63	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	0.49770		0.00050		0.39990	0.00040	0.498	69.94	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.01440		0.00001		0.01010	0.00001	0.014	69.94	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.00380		0.00000		0.00250	0.00000	0.004	69.94	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00020		0.00000		0.00010	0.00000	0.000	69.94	0.00	0.00	0	3,155.00
\$ / R	On 23/06/2017	Any day expiry			12.78880		12.78880		12.81100	12.81100		15.45	0.00	0.00	0	0.00
\$ / R	On 23/06/2017	Any day expiry	12.70	Put	93.69580		0.09370		96.46260	0.09646	93.696	15.85	0.39	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			12.80010	12.80010		12.82250	12.82250		14.93	0.00	0.00	0	113.00
\$ / R	13.50	Put	On 28/06/2017	Any day expiry	713.24240	0.71324		698.68120	0.69868	713.242	17.41	0.93	0.00	0	60.00		
\$ / R	16.24	Call	On 28/06/2017	Any day expiry	0.13140	0.00013		0.15100	0.00015	0.131	35.56	0.00	0.00	0	60.00		
\$ / R			On 30/06/2017	Any day expiry	12.80460	12.80460		12.82700	12.82700		15.10	0.00	0.00	0	5,060.00		
\$ / R			On 05/07/2017	Any day expiry	12.81590	12.81590		12.83850	12.83850		14.92	0.00	0.00	0	0.00		
\$ / R	14.00	Call	On 05/07/2017	Any day expiry	7.93080	0.00793		11.01350	0.01101	7.931	19.41	0.03	0.00	0	5,000.00		
\$ / R			On 07/07/2017	Any day expiry	12.82040	12.82040		12.84310	12.84310		15.03	0.00	0.00	0	5,100.00		
\$ / R			On 10/07/2017	Any day expiry	12.82710	12.82710		12.84990	12.84990		15.02	0.00	0.00	0	0.00		
\$ / R	14.07	Call	On 10/07/2017	Any day expiry	9.28620	0.00929		12.47410	0.01247	9.286	18.69	0.04	0.00	0	5,000.00		
\$ / R			On 12/07/2017	Any day expiry	12.83160	12.83160		12.85450	12.85450		15.12	0.00	0.00	0	0.00		
\$ / R	12.65	Put	On 12/07/2017	Any day expiry	132.76940	0.13277		136.57120	0.13657	132.769	14.75	0.36	0.00	0	200.00		
\$ / R	13.95	Put	On 12/07/2017	Any day expiry	1,133.75590	1.13376	1,117.50660	1.11751	1,133.756	18.32	0.94	0.00	0	1,000.00			
\$ / R	17.98	Call	On 12/07/2017	Any day expiry	0.09100	0.00009		0.10440	0.00010	0.091	34.34	0.00	0.00	0	1,000.00		
\$ / R			On 14/07/2017	Any day expiry	12.83610	12.83610		12.85910	12.85910		15.21	0.00	9,011,450.00	700	3,914.00		
\$ / R			On 17/07/2017	Any day expiry	12.84290	12.84290		12.86550	12.86550		15.08	0.00	0.00	0	1,272.00		
\$ / R			On 19/07/2017	Any day expiry	12.84720	12.84720		12.86980	12.86980		15.18	0.00	0.00	0	1,080.00		
\$ / R			On 21/07/2017	Any day expiry	12.85150	12.85150		12.87410	12.87410		15.26	0.00	0.00	0	70.00		
\$ / R			On 25/07/2017	Any day expiry	12.86010	12.86010		12.88270	12.88270		15.18	0.00	0.00	0	0.00		
\$ / R	13.20	Put	On 25/07/2017	Any day expiry	488.69490	0.48869	483.20570	0.48321	488.695	16.30	0.67	0.00	0	2,000.00			
\$ / R	14.30	Call	On 25/07/2017	Any day expiry	19.44210	0.01944	23.96880	0.02397	19.442	19.26	0.06	0.00	0	2,000.00			
\$ / R			On 27/07/2017	Any day expiry	12.86440	12.86440		12.88700	12.88700		15.24	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 27/07/2017	Any day expiry	729.87770	0.72988	719.81990	0.71982	729.878	17.27	0.78	0.00	0	60.00			
\$ / R	16.53	Call	On 27/07/2017	Any day expiry	2.37850	0.00238	2.45780	0.00246	2.378	28.22	0.01	0.00	0	60.00			
\$ / R			On 31/07/2017	Any day expiry	12.87300	12.87300		12.89560	12.89560		15.18	0.00	51,522.00	4	3,274.00		
\$ / R			On 04/08/2017	Any day expiry	12.88150	12.88150		12.90420	12.90420		15.42	0.00	0.00	0	1,350.00		
\$ / R			On 11/08/2017	Any day expiry	12.89660	12.89660		12.91920	12.91920		15.38	0.00	0.00	0	70.00		
\$ / R			On 17/08/2017	Any day expiry	12.90930	12.90930		12.93190	12.93190		15.35	0.00	0.00	0	0.00		
\$ / R	13.35	Put	On 17/08/2017	Any day expiry	628.15410	0.62815	620.56690	0.62057	628.154	16.58	0.67	0.00	0	34,000.00			
\$ / R			On 29/08/2017	Any day expiry	12.93440	12.93440		12.95710	12.95710		15.38	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	750.88520	0.75089	741.42180	0.74142	750.885	16.82	0.70	0.00	0	60.00			
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	6.81880	0.00682	6.26240	0.00626	6.819	25.29	0.01	0.00	0	60.00			
\$ / R			On 31/08/2017	Any day expiry	12.93860	12.93860		12.97550	12.97550		15.39	0.00	32,438,750.00	2,500	2,500.00		
\$ / R			On 18/09/2017	Foreign Exchange Future	12.97620	12.97620		12.99900	12.99900		15.44	0.00	2,052,250,911.00	158,155	844,981.00		
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	62.25610	0.06226	65.66830	0.06567	62.256	13.89	0.13	337,264.10	200	7,202.00			
\$ / R	12.20	Put	On 18/09/2017	Foreign Exchange Future	101.59080	0.10159	104.92910	0.10493	101.591	14.14	0.19	0.00	0	1,000.00			
\$ / R	11.26	Put	On 18/09/2017	Foreign Exchange Future	116.18100	0.11618	119.38510	0.11939	116.181	14.22	0.21	0.00	0	5,250.00			
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	190.20920	0.19021	192.33260	0.19233	190.209	14.59	0.30	0.00	0	1,125.00			
\$ / R	12.60	Put	On 18/09/2017	Foreign Exchange Future	228.56350	0.22856	229.97990	0.22998	228.563	14.76	0.34	0.00	0	40.00			
\$ / R	12.75	Call	On 18/09/2017	Foreign Exchange Future	520.31470	0.52031	543.21910	0.54322	520.315	15.01	0.60	0.00	0	3,500.00			
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	318.08420	0.31808	317.68950	0.31769	318.084	15.10	0.42	0.00	0	3,000.00			
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	424.19090	0.42419	421.58110	0.42158	424.191	15.44	0.49	0.00	0	13,099.00			
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	400.39090	0.40039	420.58110	0.42058	400.391	15.44	0.51	0.00	0	4,551.00			
\$ / R	13.13	Call	On 18/09/2017	Foreign Exchange Future	350.20300	0.35020	368.84430	0.36884	350.203	15.75	0.46	0.00	0	250.00			
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	510.39700	0.51040	506.11830	0.50612	510.397	15.77	0.55	0.00	0	90.00			

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\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	293.55230	0.29355	310.12240	0.31012	293.552	16.16	0.40	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	264.52330	0.26452	279.88830	0.27989	264.523	16.40	0.37	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	688.32330	0.68832	680.88830	0.68089	688.323	16.40	0.63	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	251.10350	0.25110	265.87110	0.26587	251.103	16.52	0.35	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	238.36780	0.23837	252.55140	0.25255	238.368	16.64	0.34	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	862.05400	0.86205	851.96110	0.85196	862.054	16.96	0.70	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	957.42960	0.95743	946.20950	0.94621	957.430	17.23	0.73	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	965.51300	0.96561	954.20420	0.95420	965.513	17.25	0.73	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	174.25140	0.17425	185.39230	0.18539	174.251	17.34	0.26	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	150.55680	0.15056	160.52970	0.16053	150.557	17.66	0.23	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	115.16350	0.11516	123.21140	0.12321	115.164	18.25	0.18	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,356.64000	1.35664	1,341.75290	1.34175	1,356.640	18.30	0.82	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	109.44820	0.10945	117.16380	0.11716	109.448	18.37	0.17	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,445.54780	1.44555	1,430.03150	1.43003	1,445.548	18.51	0.84	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	100.62030	0.10062	107.84800	0.10785	100.620	18.53	0.16	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,579.88740	1.57989	1,563.58330	1.56358	1,579.887	18.75	0.86	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	83.26140	0.08326	89.60810	0.08961	83.261	18.80	0.14	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	78.75770	0.07876	84.86480	0.08486	78.758	18.88	0.13	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	65.23150	0.06523	70.57630	0.07058	65.231	19.16	0.11	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	47.95990	0.04796	52.23420	0.05223	47.960	19.61	0.08	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	17.06940	0.01707	18.85300	0.01885	17.069	21.29	0.03	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	11.76620	0.01177	12.97640	0.01298	11.766	22.00	0.02	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	10.75610	0.01076	11.85490	0.01185	10.756	22.17	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	8.28180	0.00828	9.10620	0.00911	8.282	22.71	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	6.60320	0.00660	7.26960	0.00727	6.603	22.88	0.01	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	6.32610	0.00633	6.96930	0.00697	6.326	22.88	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.49330	0.00149	1.68320	0.00168	1.493	22.88	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			12.99520	12.99520	13.01790	13.01790		15.47	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	767.78720	0.76779	760.04160	0.76004	767.787	16.62	0.65	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	6.32280	0.00632	6.98000	0.00698	6.323	22.19	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			12.99730	12.99730	13.02000	13.02000		15.47	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.04980	13.04980	13.07250	13.07250		15.56	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.05820	13.05820	13.08090	13.08090		15.60	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	420.37530	0.42038	420.64970	0.42065	420.375	15.38	0.44	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	783.92360	0.78392	778.71290	0.77871	783.924	16.53	0.61	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	207.50860	0.20751	219.77150	0.21977	207.509	17.77	0.26	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	6.15080	0.00615	7.07230	0.00707	6.151	20.33	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.09400	13.09400	13.11660	13.11660		15.66	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.12550	13.12550	13.14810	13.14810		15.65	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	797.19320	0.79719	794.20250	0.79420	797.193	16.42	0.58	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	20.04030	0.02004	22.68560	0.02269	20.040	22.30	0.03	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.16740	13.16740	13.18990	13.18990		15.72	0.00	0.00	0	91,255.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	82.11620	0.08212	87.53110	0.08753	82.116	14.10	0.12	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	123.84940	0.12385	128.13050	0.12813	123.849	14.11	0.17	0.00	0	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 18/12/2017	Foreign Exchange Future	12.21	Put	175.62870	0.17563	180.00540	0.18001	175.629	14.33	0.22	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	233.40270	0.23340	237.58970	0.23759	233.403	14.53	0.27	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	268.15110	0.26815	272.12470	0.27212	268.151	14.63	0.29	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	329.22170	0.32922	331.78440	0.33178	329.222	14.88	0.33	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	499.14480	0.49914	500.47770	0.50048	499.145	15.46	0.43	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	565.79940	0.56580	566.57510	0.56658	565.799	15.66	0.46	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	600.83970	0.60084	601.11500	0.60111	600.840	15.77	0.48	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	618.82500	0.61883	618.79630	0.61880	618.825	15.83	0.49	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	705.89280	0.70589	704.89980	0.70490	705.893	16.08	0.52	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	738.19120	0.73819	736.84320	0.73684	738.191	16.18	0.54	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	471.99670	0.47200	492.42270	0.49242	471.997	16.36	0.44	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	1,099.75310	1.09975	1,094.50550	1.09451	1,099.753	17.13	0.65	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,169.00700	1.16901	1,163.09700	1.16310	1,169.007	17.30	0.67	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,575.22950	1.57523	1,566.61370	1.56661	1,575.230	18.24	0.75	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	172.35910	0.17236	183.21630	0.18322	172.359	18.96	0.19	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	160.09670	0.16010	170.36120	0.17036	160.097	19.12	0.18	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	159.02950	0.15903	169.24350	0.16924	159.030	19.13	0.17	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	123.86840	0.12387	132.24760	0.13225	123.868	19.68	0.14	0.00	0	9,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	91.53780	0.09154	97.83610	0.09784	91.538	20.47	0.11	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	51.68370	0.05168	56.67720	0.05668	51.684	22.43	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	47.12860	0.04713	52.19840	0.05220	47.129	22.43	0.06	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	23.22310	0.02322	26.23520	0.02624	23.223	22.43	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.17550	13.17550	13.19800	13.19800		15.81	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	806.61970	0.80662	804.65000	0.80465	806.620	16.36	0.56	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	26.09750	0.02610	29.38910	0.02939	26.098	22.46	0.03	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.19780	13.19780	13.22030	13.22030		15.75	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.28290	13.28290	13.30550	13.30550		15.86	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.28700	13.28700	13.30950	13.30950		15.86	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.35170	13.35170	13.37430	13.37430		15.88	0.00	120,165.30	9	9,406.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	541.82810	0.54183	543.32790	0.54333	541.828	15.33	0.40	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.07	Put	578.73670	0.57874	579.89360	0.57989	578.737	15.44	0.41	0.00	0	113,476.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	756.12840	0.75613	755.59260	0.75559	756.128	15.93	0.48	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	328.06400	0.32806	340.97820	0.34098	328.064	18.32	0.27	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	295.68800	0.29569	307.78140	0.30778	295.688	18.57	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	247.43750	0.24744	258.19370	0.25819	247.438	19.02	0.21	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.42540	13.42540	13.44870	13.44870		15.98	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,947.69740	1.94770	1,937.68720	1.93769	1,947.697	18.28	0.71	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	256.33680	0.25634	266.68990	0.26669	256.337	19.28	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.45730	13.45730	13.48080	13.48080		15.97	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.46530	13.46530	13.48880	13.48880		15.95	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.53340	13.53340	13.55740	13.55740		16.06	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	27.51960	0.02752	30.07320	0.03007	27.520	12.14	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	597.49490	0.59749	598.92130	0.59892	597.495	15.31	0.38	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	936.61600	0.93662	935.00110	0.93500	936.616	16.19	0.49	0.00	0	70,530.00

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	16.38	Call	267.78240		0.26778		277.66050	0.27766	267.782	19.82	0.20	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.65140		13.65140		13.67420	13.67420		16.38	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.72520		13.72520		13.74710	13.74710		16.58	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			13.84540		13.84540		13.86600	13.86600		16.79	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.91080		13.91080		13.93060	13.93060		16.89	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.03940		14.03940		14.05780	14.05780		17.08	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.10900		14.10900		14.12660	14.12660		17.14	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.78190		12.78190		12.80280	12.80280		15.34	0.00	332,329.40	26	379.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			12.97620		12.97620		12.99900	12.99900		15.44	0.00	12,976.20	1	343.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.16740		13.16740		13.18990	13.18990		15.72	0.00	0.00	0	57.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.35170		13.35170		13.37430	13.37430		15.88	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.53340		13.53340		13.55740	13.55740		16.06	0.00	0.00	0	182.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.27390		16.27390		16.23250	16.23250		15.72	0.00	68,382,927.80	4,202	45,271.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	288.57110		0.28857		334.30180	0.33430	288.571	17.78	0.72	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	62.47110		0.06247		66.80180	0.06680	62.471	17.78	0.28	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	3.17760		0.00318		3.62620	0.00363	3.178	26.31	0.02	0.00	0	300.00
£ / R	On 30/06/2017	Any day expiry			16.30840		16.30840		16.26890	16.26890		15.70	0.00	0.00	0	5.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.56860		16.56860		16.52890	16.52890		15.55	0.00	101,830,615.60	6,146	11,058.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	474.91060		0.47491		465.62340	0.46562	474.911	15.73	0.48	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	178.26650		0.17827		174.22170	0.17422	178.267	17.12	0.22	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			16.86200		16.86200		16.82140	16.82140		15.85	0.00	337,240.00	20	3,912.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.15180		17.15180		17.11120	17.11120		15.26	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.44010		17.44010		17.40110	17.40110		15.05	0.00	0.00	0	3,414.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11628		0.11628		0.11660	0.11660		34.03	0.00	0.00	0	6,052.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11853		0.11853		0.11888	0.11888		18.32	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12081		0.12081		0.12117	0.12117		15.87	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12311		0.12311		0.12348	0.12348		14.77	0.00	0.00	0	0.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.33210		14.33210		14.34470	14.34470		12.28	0.00	81,707,302.10	5,701	61,786.00
€ / R	On 30/06/2017	Any day expiry			14.36560		14.36560		14.38000	14.38000		13.47	0.00	0.00	0	4.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.62070		14.62070		14.63560	14.63560		14.53	0.00	60,061,835.60	4,108	44,286.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.91100		14.91100		14.92570	14.92570		14.98	0.00	0.00	0	38,003.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	226.89260		0.22689		228.19320	0.22819	226.893	13.79	0.25	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.13	Put	268.66360		0.26866		269.76100	0.26976	268.664	13.89	0.28	0.00	0	66,500.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	248.65810		0.24866		255.81410	0.25581	248.658	17.28	0.24	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.53	Call	227.60720		0.22761		234.36900	0.23437	227.607	17.48	0.22	0.00	0	66,500.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.20080		15.20080		15.21580	15.21580		15.13	0.00	0.00	0	4,152.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	714.33810		0.71434		711.83220	0.71183	714.338	14.94	0.44	0.00	0	5,648.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.28094		94.28094		94.21832	94.21832			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.24166		91.24166		91.18370	91.18370			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 15/06/2026	Interest Rate Swap	89.94352	89.94352	89.88965	89.88965					0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	92.06524	92.06524	92.01143	92.01143					0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	95.80931	95.80931	95.75475	95.75475					0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	94.34276	94.34276	94.28559	94.28559					0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	96.38696	96.38696	96.32847	96.32847					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	99.61441	99.61441	99.61416	99.61416					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.81527	99.81527	99.81340	99.81340					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.73758	99.73758	99.73558	99.73558					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.86598	99.86598	99.86247	99.86247					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.84420	99.84420	99.84307	99.84307					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.02067	99.02067	99.01754	99.01754					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.54920	98.54920	98.54619	98.54619					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.45437	98.45437	98.44796	98.44796					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.81000	98.81000	98.79000	98.79000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.16730	99.16730	99.15443	99.15443					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.53614	99.53614	99.52225	99.52225					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.04276	96.04276	96.01387	96.01387					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.24983	95.24983	95.21022	95.21022					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.42123	94.42123	94.37481	94.37481					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.56823	94.56823	94.51666	94.51666					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.72077	96.72077	96.66701	96.66701					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.81505	96.81505	96.76040	96.76040					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.97653	97.97653	97.92051	97.92051					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	547.97500	547.97500	548.49800	548.49800					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	558.45100	558.45100	558.98200	558.98200					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.31600	569.31600	569.86000	569.86000					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	635.29400	635.29400	636.41400	636.41400					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	647.44000	647.44000	648.57900	648.57900					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	660.03600	660.03600	661.20100	661.20100					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	572.00000	572.00000	573.53900	573.53900					0.00	68,640,000.00	12	599.00
ALBI	On 02/11/2017	Index Future	582.93500	582.93500	584.50200	584.50200					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	594.27600	594.27600	595.87700	595.87700					0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.63700	9.63700	9.65830	9.65830				13.17	0.00	96,370.00	10	23,026.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.77120	9.77120	9.79410	9.79410				13.17	0.00	0.00	0	2,059.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	9.90460	9.90460	9.92730	9.92730				13.43	0.00	0.00	0	1,153.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.03420	10.03420	10.05700	10.05700				12.82	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 18/06/2018	Foreign Exchange Future	10.16170		10.16170		10.18560	10.18560		12.52	0.00	0.00	0	2,041.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.66600		9.66600		9.52500	9.52500		12.82	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.82930		9.82930		9.68830	9.68830		13.19	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	9.98890		9.98890		9.84810	9.84810		13.42	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.14250		10.14250		10.00360	10.00360		13.44	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.20280		13.20280		13.21150	13.21150		12.99	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.48250		13.48250		13.49300	13.49300		14.90	0.00	0.00	0	900.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.76560		13.76560		13.77570	13.77570		15.41	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.05070		14.05070		14.06090	14.06090		15.46	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.88200		1.88200		1.88500	1.88500		14.83	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.89570		1.89570		1.89980	1.89980		14.52	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.91130		1.91130		1.91550	1.91550		14.66	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.92560		1.92560		1.93000	1.93000		14.94	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.93430		1.93430		1.93680	1.93680		14.75	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	1.97400		1.97400		1.97680	1.97680		13.98	0.00	888,300.00	450	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.01430		2.01430		2.01700	2.01700		14.45	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	10.58683		79.33944		10.53960	79.63639			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.67342		77.06448		10.62464	77.36682			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.76190		78.56379		10.71137	78.87243			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	10.77663		82.86417		10.73959	83.12956			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	10.86187		80.18672		10.82362	80.45690			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 01/02/2018	Bond Future		10.94606	81.74672		10.90647	82.02261			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		570.54400	570.54400		572.06500	572.06500			0.00	0.00	0	405.00
GOVI	On 02/11/2017	GOVI		581.45100	581.45100		582.99900	582.99900			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI		592.76300	592.76300		594.34500	594.34500			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.63920	1.63920		1.64160	1.64160		15.55	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.66750	1.66750		1.67030	1.67030		15.88	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.69480	1.69480		1.69780	1.69780		15.75	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.72050	1.72050		1.72370	1.72370		15.46	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		128.27452	128.27452		128.10988	128.10988			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		130.75779	130.75779		130.58966	130.58966			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		132.00508	132.00508		131.83600	131.83600			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		103.41046	103.41046		103.38878	103.38878			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		105.02218	105.02218		105.41945	105.41945			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future		105.97875	105.97875		106.38346	106.38346			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		108.08558	108.08558		108.50026	108.50026			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		130.55578	130.55578		130.31334	130.31334			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future		133.08309	133.08309		132.83554	132.83554			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		134.20775	134.20775		133.95768	133.95768			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		127.95568	127.95568		127.92765	127.92765			0.00	0.00	0	23,790.00
I2046	On 02/11/2017	Bond Future		128.84930	128.84930		128.82058	128.82058			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		131.41090	131.41090		131.38375	131.38375			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		135.97364	135.97364		136.09854	136.09854			0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future		138.60609	138.60609		138.73285	138.73285			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		139.66942	139.66942		139.80167	139.80167			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		249.86100	249.86100		249.89800	249.89800			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future		254.69800	254.69800		254.73500	254.73500			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		259.76200	259.76200		259.80400	259.80400			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 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	0.12360	0.12360	0.12380	0.12380					0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.12330	0.12330	0.12370	0.12370					0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12280	0.12280	0.12340	0.12340					0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12220	0.12220	0.12320	0.12320					0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12130	0.12130	0.12190	0.12190					0.00	0.00	0	1,145.00
NOK/R	On 19/06/2017	Foreign Exchange Future	1.51750	1.51750	1.51240	1.51240				12.13	0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future	1.54310	1.54310	1.53820	1.53820				13.08	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.56860	1.56860	1.56370	1.56370				13.66	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.59350	1.59350	1.58850	1.58850				13.27	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	9.23570	9.23570	9.22260	9.22260				13.81	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.36050	9.36050	9.34830	9.34830				13.86	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.48270	9.48270	9.47060	9.47060				14.23	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.60090	9.60090	9.58780	9.58780				13.74	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.25560	1.25560	1.25570	1.25570					0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.27060	1.27060	1.27090	1.27090					0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.28500	1.28500	1.28520	1.28520					0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.30170	1.30170	1.30190	1.30190					0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future	1.27320	1.27320	1.26790	1.26790					0.00	0.00	0	4,226.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future	1.27680	1.27680	1.27160	1.27160					0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.28060	1.28060	1.27530	1.27530					0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.28460	1.28460	1.27940	1.27940					0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future	1.12130	1.12130	1.12040	1.12040					0.00	0.00	0	127.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future	1.12670	1.12670	1.12590	1.12590					0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future	1.13240	1.13240	1.13160	1.13160					0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future	1.13850	1.13850	1.13770	1.13770					0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/08/2017	Bond Future			8.43679		114.53571		8.40752	114.73905		7.03	0.00	411,641,341.74	3,594	132,014.00
R186	On 03/08/2017	Bond Future	8.65	Put	613.90000		0.61390		0.00000	0.00000	613.900	7.12	0.31	88,629,819.01	2,500	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	431.62000		0.43162		394.43000	0.39443	431.620	7.18	0.24	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.85	Put	295.78000		0.29578		269.24000	0.26924	295.780	7.24	0.18	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	30.93000		0.03093		27.85000	0.02785	30.930	7.54	0.03	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	14.06000		0.01406		12.66000	0.01266	14.060	7.63	0.01	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.46445		116.72535		8.43402	116.93219		7.27	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.48902		113.69347		8.45720	113.90501		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			296.34813		296.34813		296.28225	296.28225			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			302.08514		302.08514		302.01720	302.01720			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			301.03698		301.03698		300.97311	300.97311			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			240.76600		240.76600		240.86669	240.86669			0.00	0.00	0	30,557.00
R202	On 02/11/2017	Bond Future			245.42714		245.42714		245.52893	245.52893			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			246.55958		246.55958		246.66793	246.66793			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			7.87548		102.82590		7.85012	102.93809		4.64	0.00	0.00	0	38,317.00
R2023	On 02/11/2017	Bond Future			7.88503		100.86134		7.85829	100.97532		4.35	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			7.88936		102.82361		7.86086	102.94036		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			8.96456		93.01274		8.92577	93.28687			0.00	58,225,975.24	626	35,291.00
R2030	On 02/11/2017	Bond Future			9.00199		94.79093		8.96196	95.06994			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.03752		92.63000		8.99604	92.91496			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			9.13932		95.80942		9.11071	96.02661		10.01	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future			9.18201		93.48316		9.15253	93.70414		11.01	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.22294		95.30180		9.19243	95.52767		10.53	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future			9.40659		99.34505		9.35782	99.74740			0.00	0.00	0	10,106.00
R2035	On 02/11/2017	Bond Future			9.45558		96.74340		9.40534	97.15311			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.50411		98.62554		9.45221	99.04379			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 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	9.50398		91.34820		9.46054	91.70508		11.94	0.00	0.00	0	67,025.00
R2037	On 02/11/2017	Bond Future	9.55012		93.09455		9.50544	93.45794		12.68	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.59518		90.65031		9.54910	91.02120		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	7.29167		101.94251		7.26716	101.97415		0.96	0.00	0.00	0	41,697.00
R204	On 02/11/2017	Bond Future	7.18153		103.89144		7.15165	103.92332		0.49	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future	6.97404		101.87243		6.93458	101.90553		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	9.56399		95.01642		9.52057	95.39933		12.56	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future	9.61025		96.83295		9.56561	97.22285		13.37	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future	9.65550		94.21105		9.60947	94.60912		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	9.62876		91.81619		9.59042	92.15645		13.19	0.00	31,217,504.60	340	23,670.00
R2044	On 02/11/2017	Bond Future	9.67477		93.57148		9.63538	93.91794		14.07	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future	9.71981		91.01133		9.67922	91.36504		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	9.58042		95.64535		9.54179	95.99937		13.10	0.00	0.00	0	78,556.00
R2048	On 02/11/2017	Bond Future	9.62703		93.03641		9.58734	93.39685		14.62	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future	9.67316		94.84637		9.63226	95.21437		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	7.37045		100.20137		7.34293	100.26165		1.75	0.00	170,342,329.00	1,700	45,774.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,775.42000		1,835.50000	1.83550	1,775.420	1.87	0.99	0.00	0	51.00
R207	On 02/11/2017	Bond Future	7.31706		102.11702		7.28636	102.17809		1.35	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future	7.23432		100.46167		7.19906	100.52449		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	7.48853		100.06656		7.46189	100.14908		2.85	0.00	6,804,526.08	68	35,097.00
R208	On 02/11/2017	Bond Future	7.46727		98.57769		7.43856	98.66140		2.39	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future	7.43267		100.49547		7.40120	100.58141		2.47	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/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			9.35390	75.05725	9.30500	75.39684		11.80	0.00	1,275,973.25	17	74,278.00
R209	On 02/11/2017	Bond Future			9.39600	73.34218	9.34576	73.68803		13.26	0.00	0.00	0	790.00
R209	On 02/11/2017	Bond Future	8.30	Call	259.42000	0.25942	299.00000	0.29900	259.420	12.66	0.10	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,265.73000	1.26573	1,393.63000	1.39363	1,265.730	12.96	0.34	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,418.88000	1.41888	0.00000	0.00000	1,418.880	13.49	0.33	158,830,385.79	6,500	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	946.71000	0.94671	871.96000	0.87196	946.710	13.72	0.24	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	318.75000	0.31875	289.51000	0.28951	318.750	14.18	0.10	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.43649	74.76906	9.38478	75.12202		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			186.37661	186.37661	186.42250	186.42250			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			187.58453	187.58453	187.63072	187.63072			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			191.31382	191.31382	191.36425	191.36425			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			148.72732	148.72732	148.69352	148.69352			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.60656	151.60656	151.57167	151.57167			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.56029	152.56029	152.52750	152.52750			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			9.03696	87.31115	9.00308	87.54433		9.74	0.00	0.00	0	55,659.00
R213	On 02/11/2017	Bond Future			9.07750	85.43036	9.04259	85.66769		10.80	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.11711	87.09236	9.08099	87.33482		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			9.49410	74.84414	9.45538	75.12376		12.55	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future			9.53830	72.97862	9.49856	73.26326		14.16	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.58190	74.39842	9.54099	74.68902		13.42	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future			22,032.84000	22,032.84000	22,057.99000	22,057.99000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
RAIN		On 18/09/2017	Foreign Exchange Future	22,379.84000	22,379.84000	22,410.93000	22,410.93000				0.00	0.00	0	0.00
SGD / R		On 19/06/2017	Foreign Exchange Future	9.25320	9.25320	9.24840	9.24840			13.59	0.00	0.00	0	0.00
SGD / R		On 18/09/2017	Foreign Exchange Future	9.40480	9.40480	9.40030	9.40030			13.77	0.00	0.00	0	0.00
TRY / R		On 19/06/2017	Foreign Exchange Future	3.62690	3.62690	3.63170	3.63170			13.83	0.00	0.00	0	0.00
TRY / R		On 18/09/2017	Foreign Exchange Future	3.58910	3.58910	3.59590	3.59590			14.00	0.00	0.00	0	0.00
TRY / R		On 19/03/2018	Foreign Exchange Future	3.52340	3.52340	3.53220	3.53220			14.44	0.00	0.00	0	0.00
ZMW / R		On 19/06/2017	Foreign Exchange Future	1.38930	1.38930	1.39270	1.39270				0.00	0.00	0	0.00
ZMW / R		On 18/09/2017	Foreign Exchange Future	1.36570	1.36570	1.36910	1.36910				0.00	0.00	0	0.00
ZMW / R		On 18/12/2017	Foreign Exchange Future	1.34520	1.34520	1.34840	1.34840				0.00	0.00	0	0.00
ZMW / R		On 19/03/2018	Foreign Exchange Future	1.32490	1.32490	1.32820	1.32820				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>5,501,488,879.81</b>	<b>361,729</b>	<b>4,850,236.00</b>
<b>Grand Total:</b>												<b>5,501,488,879.81</b>	<b>361,729</b>	<b>4,850,236.00</b>