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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 14/06/2017

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		12.61170	12.61170	12.77490	12.77490		20.87	0.00	0.00	0	0.00	
\$ / R	On 15/06/2017	Any day expiry	13.13	Call	1.10730	0.00111	7.27620	0.00728	1.107	34.79	0.01	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future		12.61180	12.61180	12.78190	12.78190		14.57	0.00	6,095,358,610.80	483,306	432,988.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	0.75690	0.00076	0.34680	0.00035	0.757	23.66	0.01	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	3.06850	0.00307	1.47910	0.00148	3.069	21.82	0.03	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	5.22330	0.00522	2.79770	0.00280	5.223	20.61	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	11.85680	0.01186	6.64580	0.00665	11.857	18.80	0.09	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	15.64280	0.01564	8.74710	0.00875	15.643	18.20	0.12	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	47.15800	0.04716	25.61820	0.02562	47.158	15.78	0.31	0.00	0	2,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.70	Call	55.57020	0.05557	0.00000	0.00000	55.570	15.75	0.36	897,809.22	200	200.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	150.99560	0.15100	73.01550	0.07302	150.996	15.87	0.66	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	40.81440	0.04081	113.78390	0.11378	40.814	16.46	0.28	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	221.39590	0.22140	109.67280	0.10967	221.396	16.94	0.77	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	308.06760	0.30807	176.27070	0.17627	308.068	18.12	0.85	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	17.95090	0.01795	53.01220	0.05301	17.951	18.36	0.13	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	400.23900	0.40024	254.51620	0.25452	400.239	19.30	0.91	0.00	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	13.00	Call	12.03900	0.01204	36.41620	0.03642	12.039	19.30	0.09	0.00	0	1,528.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	641.97320	0.64197	479.35730	0.47936	641.973	22.26	0.97	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	3.45640	0.00346	10.26900	0.01027	3.456	22.49	0.03	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	691.23590	0.69124	527.05550	0.52706	691.236	22.84	0.98	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	2.08540	0.00209	5.98480	0.00598	2.085	23.87	0.02	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	1.64190	0.00164	4.60680	0.00461	1.642	24.57	0.01	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	1.35470	0.00135	3.81300	0.00381	1.355	25.14	0.01	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	1,078.88950	1.07889	910.06500	0.91007	1,078.889	27.34	0.99	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	0.66700	0.00067	1.90210	0.00190	0.667	27.45	0.01	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	0.48470	0.00048	1.39140	0.00139	0.485	28.60	0.00	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	1,218.64230	1.21864	1,049.37230	1.04937	1,218.642	28.95	1.00	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,388.45920	1.38846	1,218.89440	1.21889	1,388.459	30.77	1.00	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	0.25920	0.00026	0.79440	0.00079	0.259	30.77	0.00	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	0.23010	0.00023	0.71710	0.00072	0.230	31.19	0.00	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,498.38800	1.49839	1,328.69770	1.32870	1,498.388	31.93	1.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,518.37780	1.51838	1,348.65770	1.34866	1,518.378	32.14	1.00	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,568.35500	1.56835	1,398.57000	1.39857	1,568.355	32.67	1.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,618.33570	1.61834	1,448.49740	1.44850	1,618.336	33.20	1.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	0.12880	0.00013	0.37200	0.00037	0.129	33.41	0.00	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	0.12560	0.00013	0.35990	0.00036	0.126	33.52	0.00	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,718.30530	1.71831	1,548.38690	1.54839	1,718.305	34.26	1.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	0.08900	0.00009	0.23010	0.00023	0.089	35.00	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	0.07090	0.00007	0.16970	0.00017	0.071	36.06	0.00	0.00	0	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	0.04270	0.00004	0.08370	0.00008	0.043	38.70	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	2,278.23330	2.27823	2,108.15820	2.10816	2,278.233	40.18	1.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	0.02780	0.00003	0.04450	0.00004	0.028	41.35	0.00	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	0.02390	0.00002	0.03520	0.00004	0.024	42.41	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	0.02980	0.00003	0.03150	0.00003	0.030	43.75	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	0.07600	0.00008	0.02570	0.00003	0.076	50.44	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	0.10370	0.00010	0.03840	0.00004	0.104	53.12	0.00	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,888.30370	2.88830	2,718.13840	2.71814	2,888.304	53.12	1.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	0.21570	0.00022	0.09710	0.00010	0.216	60.62	0.00	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	3,168.41570	3.16842	2,998.19710	2.99820	3,168.416	60.62	1.00	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	0.25260	0.00025	0.11810	0.00012	0.253	62.50	0.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	0.25820	0.00026	0.12130	0.00012	0.258	62.76	0.00	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	0.34500	0.00035	0.17280	0.00017	0.345	66.51	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	0.41730	0.00042	0.21750	0.00022	0.417	69.19	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	0.49850	0.00050	0.26910	0.00027	0.499	71.87	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	0.55170	0.00055	0.30360	0.00030	0.552	73.48	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	0.31880	0.00032	0.49770	0.00050	0.319	77.23	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.00860	0.00001	0.01440	0.00001	0.009	77.23	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.00220	0.00000	0.00380	0.00000	0.002	77.23	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00010	0.00000	0.00020	0.00000	0.000	77.23	0.00	0.00	0	3,155.00
\$ / R	On 23/06/2017	Any day expiry			12.61170	12.61170	12.78880	12.78880		14.76	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 23/06/2017	Any day expiry	12.70	Put	170.23840	0.17024	93.69580	0.09370	170.238	15.26	0.61	0.00	0	20,000.00
\$ / R	On 28/06/2017	Any day expiry			12.62280	12.62280	12.80010	12.80010		14.28	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	882.60230	0.88260	713.24240	0.71324	882.602	18.23	0.97	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	0.00000	0.00000	0.13140	0.00013	0.000	23.85	0.00	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.62700	12.62700	12.80460	12.80460		14.64	0.00	0.00	0	5,060.00
\$ / R	On 05/07/2017	Any day expiry			12.63770	12.63770	12.81590	12.81590		14.46	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	3.52800	0.00353	7.93080	0.00793	3.528	19.82	0.02	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			12.64190	12.64190	12.82040	12.82040		14.58	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			12.64830	12.64830	12.82710	12.82710		14.40	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	4.69770	0.00470	9.28620	0.00929	4.698	19.21	0.02	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			12.65260	12.65260	12.83160	12.83160		14.51	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	12.65	Put	201.56800	0.20157	132.76940	0.13277	201.568	14.51	0.49	776,393.52	125	325.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,303.91340	1.30391	1,133.75590	1.13376	1,303.913	18.10	0.97	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.03420	0.00003	0.09100	0.00009	0.034	34.12	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			12.65680	12.65680	12.83610	12.83610		14.59	0.00	76,161.00	6	3,920.00
\$ / R	On 17/07/2017	Any day expiry			12.66320	12.66320	12.84290	12.84290		14.45	0.00	0.00	0	1,272.00
\$ / R	On 19/07/2017	Any day expiry			12.66750	12.66750	12.84720	12.84720		14.56	0.00	0.00	0	1,080.00
\$ / R	On 21/07/2017	Any day expiry			12.67170	12.67170	12.85150	12.85150		14.64	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			12.68020	12.68020	12.86010	12.86010		14.72	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	614.71090	0.61471	488.69490	0.48869	614.711	16.29	0.76	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	10.19470	0.01019	19.44210	0.01944	10.195	19.14	0.03	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			12.68440	12.68440	12.86440	12.86440		14.79	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	873.02370	0.87302	729.87770	0.72988	873.024	17.16	0.85	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	1.83030	0.00183	2.37850	0.00238	1.830	29.16	0.00	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			12.69280	12.69280	12.87300	12.87300		14.74	0.00	0.00	0	3,274.00
\$ / R	On 04/08/2017	Any day expiry			12.70130	12.70130	12.88150	12.88150		14.85	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry			12.71610	12.71610	12.89660	12.89660		14.83	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			12.72870	12.72870	12.90930	12.90930		14.94	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	753.65770	0.75366	628.15410	0.62815	753.658	16.59	0.74	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			12.75360	12.75360	12.93440	12.93440		14.91	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	880.37360	0.88037	750.88520	0.75089	880.374	16.81	0.76	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	3.97240	0.00397	6.81880	0.00682	3.972	24.93	0.01	0.00	0	60.00
\$ / R	On 31/08/2017	Any day expiry			12.75770	12.75770	12.93860	12.93860		14.93	0.00	0.00	0	2,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future			12.79470	12.79470	12.97620	12.97620		15.01	0.00	6,041,567,777.10	472,193	849,372.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	87.78950	0.08779	62.25610	0.06226	87.790	13.84	0.17	66,829,770.00	30,000	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	138.76980	0.13877	101.59080	0.10159	138.770	14.12	0.24	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	157.41280	0.15741	116.18100	0.11618	157.413	14.21	0.27	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	247.62590	0.24763	190.20920	0.19021	247.626	14.57	0.36	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	292.67170	0.29267	228.56350	0.22856	292.672	14.71	0.40	0.00	0	40.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	413.02750	0.41303	520.31470	0.52031	413.028	14.94	0.53	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	395.64550	0.39565	318.08420	0.31808	395.646	15.01	0.49	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	314.09050	0.31409	400.39090	0.40039	314.090	15.49	0.44	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	519.39050	0.51939	424.19090	0.42419	519.391	15.49	0.56	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Call	272.30970	0.27231	350.20300	0.35020	272.310	15.80	0.39	0.00	0	250.00

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 18/09/2017	Foreign Exchange Future	13.14	Put	614.62770	0.61463	510.39700	0.51040	614.628	15.82	0.61	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	225.77130	0.22577	293.55230	0.29355	225.771	16.20	0.34	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	202.19920	0.20220	264.52330	0.26452	202.199	16.44	0.31	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	807.49920	0.80750	688.32330	0.68832	807.499	16.44	0.69	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	191.36670	0.19137	251.10350	0.25110	191.367	16.55	0.29	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	180.99870	0.18100	238.36780	0.23837	180.999	16.67	0.28	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	991.94250	0.99194	862.05400	0.86205	991.943	16.96	0.75	93,910,303.59	9,728	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	1,092.46440	1.09246	957.42960	0.95743	1,092.464	17.23	0.78	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	1,100.95920	1.10096	965.51300	0.96551	1,100.959	17.25	0.78	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	129.81170	0.12981	174.25140	0.17425	129.812	17.34	0.21	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	111.36270	0.11136	150.55680	0.15056	111.363	17.66	0.18	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	83.17100	0.08317	115.16350	0.11516	83.171	18.18	0.14	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,506.51800	1.50652	1,356.64000	1.35664	1,506.518	18.21	0.86	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	78.37460	0.07837	109.44820	0.10945	78.375	18.26	0.13	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,597.42540	1.59743	1,445.54780	1.44555	1,597.425	18.37	0.87	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	71.27590	0.07128	100.62030	0.10062	71.276	18.38	0.12	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,735.68260	1.73568	1,579.88740	1.57989	1,735.683	18.61	0.89	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	58.27800	0.05828	83.26140	0.08326	58.278	18.65	0.10	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	54.93720	0.05494	78.75770	0.07876	54.937	18.73	0.10	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	44.98150	0.04498	65.23150	0.06523	44.981	19.00	0.08	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	32.47650	0.03248	47.95990	0.04796	32.477	19.44	0.06	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	11.89140	0.01189	17.06940	0.01707	11.891	21.36	0.02	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	8.48500	0.00849	11.76620	0.01177	8.485	22.19	0.02	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	7.83130	0.00783	10.75610	0.01076	7.831	22.40	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	5.58500	0.00559	8.28180	0.00828	5.585	22.71	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	4.14040	0.00414	6.60320	0.00660	4.140	22.71	0.01	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	3.95690	0.00396	6.32610	0.00633	3.957	22.71	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.86110	0.00086	1.49330	0.00149	0.861	22.71	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			12.81340	12.81340	12.99520	12.99520		15.07	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	889.77600	0.88978	767.78720	0.76779	889.776	16.66	0.71	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	3.93830	0.00394	6.32280	0.00632	3.938	21.99	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			12.81550	12.81550	12.99730	12.99730		15.08	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			12.86730	12.86730	13.04980	13.04980		15.21	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			12.87560	12.87560	13.05820	13.05820		15.35	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	503.93640	0.50394	420.37530	0.42038	503.936	15.39	0.50	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	900.27400	0.90027	783.92360	0.78392	900.274	16.60	0.66	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	163.93990	0.16394	207.50860	0.20751	163.940	17.82	0.22	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	3.92790	0.00393	6.15080	0.00615	3.928	20.17	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			12.91090	12.91090	13.09400	13.09400		15.34	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			12.94200	12.94200	13.12550	13.12550		15.43	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	908.85240	0.90885	797.19320	0.79719	908.852	16.50	0.63	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	13.06950	0.01307	20.04030	0.02004	13.070	21.83	0.02	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			12.98350	12.98350	13.16740	13.16740		15.51	0.00	1,752,772.50	135	91,285.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	100.10650	0.10011	82.11620	0.08212	100.106	13.83	0.15	0.00	0	1,000.00

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 18/12/2017	Foreign Exchange Future	12.00	Put	156.03370	0.15603	123.84940	0.12385	156.034	14.08	0.20	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	216.89970	0.21690	175.62870	0.17563	216.900	14.29	0.26	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	284.66810	0.28467	233.40270	0.23340	284.668	14.51	0.31	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	326.57070	0.32657	268.15110	0.26815	326.571	14.68	0.34	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	395.51410	0.39551	329.22170	0.32922	395.514	14.93	0.38	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	583.47870	0.58348	499.14480	0.49914	583.479	15.51	0.48	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	657.00100	0.65700	565.79940	0.56580	657.001	15.74	0.51	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Call	509.48690	0.50949	0.00000	0.00000	509.487	15.79	0.48	251,242.44	40	40.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	695.20270	0.69520	600.83970	0.60084	695.203	15.85	0.53	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	714.64820	0.71465	618.82500	0.61883	714.648	15.91	0.54	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	808.32560	0.80833	705.89280	0.70589	808.326	16.17	0.57	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	842.90050	0.84290	738.19120	0.73819	842.901	16.26	0.58	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	397.21080	0.39721	471.99670	0.47200	397.211	16.45	0.39	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	1,225.04010	1.22504	1,099.75310	1.09975	1,225.040	17.23	0.69	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,297.27490	1.29727	1,169.00700	1.16901	1,297.275	17.41	0.71	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,715.52680	1.71553	1,575.22950	1.57523	1,715.527	18.27	0.78	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	140.03810	0.14004	172.35910	0.17236	140.038	18.99	0.16	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	129.83580	0.12984	160.09670	0.16010	129.836	19.15	0.15	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	128.95100	0.12895	159.02950	0.15903	128.951	19.16	0.15	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	99.86560	0.09987	123.86840	0.12387	99.866	19.71	0.12	0.00	0	9,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	74.24880	0.07425	91.53780	0.09154	74.249	20.55	0.09	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	38.13670	0.03814	51.68370	0.05168	38.137	22.13	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	34.59200	0.03459	47.12860	0.04713	34.592	22.13	0.04	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	16.37500	0.01638	23.22310	0.02322	16.375	22.13	0.02	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			12.99160	12.99160	13.17550	13.17550		15.53	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	915.26010	0.91526	806.61970	0.80662	915.260	16.46	0.60	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	18.69970	0.01870	26.09750	0.02610	18.700	22.18	0.03	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.01360	13.01360	13.19780	13.19780		15.49	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.09760	13.09760	13.28290	13.28290		15.65	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.10160	13.10160	13.28700	13.28700		15.65	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.16550	13.16550	13.35170	13.35170		15.68	0.00	2,698,927.50	205	9,611.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	623.23920	0.62324	541.82810	0.54183	623.239	15.44	0.44	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.07	Put	663.08610	0.66309	578.73670	0.57874	663.086	15.55	0.45	676,618,288.71	113,476	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	852.76600	0.85277	756.12840	0.75613	852.766	16.04	0.52	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	280.49680	0.28050	328.06400	0.32806	280.497	18.36	0.24	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	252.30110	0.25230	295.68800	0.29569	252.301	18.61	0.22	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	210.46980	0.21047	247.43750	0.24744	210.470	19.06	0.19	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.23920	13.23920	13.42540	13.42540		15.80	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,084.87810	2.08488	1,947.69740	1.94770	2,084.878	18.35	0.74	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	221.18390	0.22118	256.33680	0.25634	221.184	19.34	0.18	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.27110	13.27110	13.45730	13.45730		15.80	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.27910	13.27910	13.46530	13.46530		15.86	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.34680	13.34680	13.53340	13.53340		15.90	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	41.57890	0.04158	27.51960	0.02752	41.579	12.55	0.06	0.00	0	750.00

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	13.05	Put	676.51470		0.67651	597.49490	0.59749	676.515	15.44	0.41	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,035.57280		1.03557	936.61600	0.93662	1,035.573	16.30	0.52	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	238.04410		0.23804	267.78240	0.26778	238.044	19.99	0.18	0.00	0	750.00	
\$ / R	On 13/08/2018	Any day expiry			13.46310		13.46310	13.65140	13.65140		16.19	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			13.53590		13.53590	13.72520	13.72520		16.38	0.00	54,143.60	4	0.00	
\$ / R	On 13/11/2018	Any day expiry			13.65430		13.65430	13.84540	13.84540		16.47	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			13.71880		13.71880	13.91080	13.91080		16.66	0.00	2,784,916.40	203	0.00	
\$ / R	On 13/02/2019	Any day expiry			13.84560		13.84560	14.03940	14.03940		16.84	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			13.91420		13.91420	14.10900	14.10900		16.90	0.00	0.00	0	1,500.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.61180		12.61180	12.78190	12.78190		14.57	0.00	592,754.60	47	374.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			12.79470		12.79470	12.97620	12.97620		15.01	0.00	12,794.70	1	343.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			12.98350		12.98350	13.16740	13.16740		15.51	0.00	12,983.50	1	56.00	
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.16550		13.16550	13.35170	13.35170		15.68	0.00	0.00	0	3.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.34680		13.34680	13.53340	13.53340		15.90	0.00	0.00	0	182.00	
£ / R	On 19/06/2017	Foreign Exchange Future			16.12060		16.12060	16.27390	16.27390		50.03	0.00	142,973,601.40	8,869	39,083.00	
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	436.08690		0.43609	288.57110	0.28857	436.087	24.79	0.78	0.00	0	500.00	
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	56.68690		0.05669	62.47110	0.06247	56.687	24.79	0.22	0.00	0	600.00	
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	1.78570		0.00179	3.17760	0.00318	1.786	29.71	0.01	0.00	0	300.00	
£ / R	On 30/06/2017	Any day expiry			16.14540		16.14540	16.30840	16.30840		15.18	0.00	0.00	0	5.00	
£ / R	On 18/09/2017	Foreign Exchange Future			16.40110		16.40110	16.56860	16.56860		15.27	0.00	171,325,890.60	10,446	19,851.00	
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	392.99580		0.39300	474.91060	0.47491	392.996	15.63	0.43	0.00	0	700.00	
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	138.90710		0.13891	178.26650	0.17827	138.907	16.99	0.19	0.00	0	1,200.00	
£ / R	On 18/12/2017	Foreign Exchange Future			16.68990		16.68990	16.86200	16.86200		15.73	0.00	1,719,059.70	103	3,915.00	
£ / R	On 19/03/2018	Foreign Exchange Future			16.97540		16.97540	17.15180	17.15180		15.18	0.00	0.00	0	0.00	
£ / R	On 18/06/2018	Foreign Exchange Future			17.26180		17.26180	17.44010	17.44010		14.97	0.00	0.00	0	3,414.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11572		0.11572	0.11628	0.11628		36.48	0.00	686,249.25	5,930	6,052.00	
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11789		0.11789	0.11853	0.11853		18.02	0.00	699,069.91	5,930	5,930.00	
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12014		0.12014	0.12081	0.12081		15.60	0.00	0.00	0	0.00	
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12242		0.12242	0.12311	0.12311		14.53	0.00	0.00	0	0.00	
€ / R	On 19/06/2017	Foreign Exchange Future			14.22710		14.22710	14.33210	14.33210		11.91	0.00	111,668,507.90	7,849	61,157.00	
€ / R	On 30/06/2017	Any day expiry			14.25200		14.25200	14.36560	14.36560		12.98	0.00	0.00	0	4.00	
€ / R	On 18/09/2017	Foreign Exchange Future			14.50280		14.50280	14.62070	14.62070		13.98	0.00	119,981,664.40	8,273	51,207.00	
€ / R	On 18/12/2017	Foreign Exchange Future			14.78900		14.78900	14.91100	14.91100		14.53	0.00	1,478,900.00	100	37,903.00	
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	246.52370		0.24652	226.89260	0.22689	246.524	13.48	0.27	0.00	0	18,000.00	
€ / R	On 18/12/2017	Foreign Exchange Future	14.13	Put	293.33550		0.29334	268.66360	0.26866	293.335	13.63	0.30	0.00	0	66,500.00	
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	213.07280		0.21307	248.65810	0.24866	213.073	17.10	0.22	0.00	0	18,000.00	
€ / R	On 18/12/2017	Foreign Exchange Future	16.53	Call	193.95170		0.19395	227.60720	0.22761	193.952	17.28	0.20	0.00	0	66,500.00	
€ / R	On 19/03/2018	Foreign Exchange Future			15.07550		15.07550	15.20080	15.20080		14.74	0.00	0.00	0	4,152.00	
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	756.59310		0.75659	714.33810	0.71434	756.593	14.68	0.47	0.00	0	5,648.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 17/12/2025	Interest Rate Swap		94.06979	94.06979		94.28094	94.28094			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		91.02432	91.02432		91.24166	91.24166			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		89.72338	89.72338		89.94352	89.94352			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		91.85145	91.85145		92.06524	92.06524			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		95.60619	95.60619		95.80931	95.80931			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		94.14265	94.14265		94.34276	94.34276			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		96.19324	96.19324		96.38696	96.38696			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		99.89836	99.89836		100.00000	100.00000			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		99.61442	99.61442		99.61441	99.61441			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.81420	99.81420		99.81527	99.81527			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.73200	99.73200		99.73758	99.73758			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.85563	99.85563		99.86598	99.86598			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		99.96639	99.96639		100.00000	100.00000			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.84283	99.84283		99.84420	99.84420			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.01557	99.01557		99.02067	99.02067			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.53869	98.53869		98.54920	98.54920			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.43789	98.43789		98.45437	98.45437			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.78000	98.78000		98.81000	98.81000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.13665	99.13665		99.16730	99.16730			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.50130	99.50130		99.53614	99.53614			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.88382	99.88382		100.00000	100.00000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.95460	95.95460		96.04276	96.04276			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.14890	95.14890		95.24983	95.24983			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.30876	94.30876		94.42123	94.42123			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.44750	94.44750		94.56823	94.56823			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.59459	96.59459		96.72077	96.72077			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.68341	96.68341		96.81505	96.81505			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.84069	97.84069		97.97653	97.97653			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.00480	100.00480		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		548.12500	548.12500		547.97500	547.97500			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		558.60500	558.60500		558.45100	558.45100			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		569.46700	569.46700		569.31600	569.31600			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		636.44300	636.44300		635.29400	635.29400			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		648.61100	648.61100		647.44000	647.44000			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		661.22400	661.22400		660.03600	660.03600			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		572.27800	572.27800		572.00000	572.00000			0.00	0.00	0	599.00
ALBI	On 02/11/2017	Index Future		583.22000	583.22000		582.93500	582.93500			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 01/02/2018	Index Future	594.56100		594.56100		594.27600	594.27600			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.61410		9.61410		9.63700	9.63700		12.13	0.00	59,886,228.90	6,229	17,452.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.74080		9.74080		9.77120	9.77120		12.92	0.00	60,675,443.20	6,229	7,182.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	9.87260		9.87260		9.90460	9.90460		13.22	0.00	0.00	0	1,153.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.00100		10.00100		10.03420	10.03420		12.67	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.12950		10.12950		10.16170	10.16170		12.47	0.00	0.00	0	2,041.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.54850		9.54850		9.66600	9.66600		12.01	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.70260		9.70260		9.82930	9.82930		12.80	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	9.85910		9.85910		9.98890	9.98890		13.15	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.00980		10.00980		10.14250	10.14250		13.25	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.05330		13.05330		13.20280	13.20280		13.01	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.32060		13.32060		13.48250	13.48250		14.45	0.00	0.00	0	900.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.59870		13.59870		13.76560	13.76560		15.06	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	13.87870		13.87870		14.05070	14.05070		15.17	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.86040		1.86040		1.88200	1.88200		13.00	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.87340		1.87340		1.89570	1.89570		13.89	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.88920		1.88920		1.91130	1.91130		14.58	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.90270		1.90270		1.92560	1.92560		14.60	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.92090		1.92090		1.93430	1.93430		12.65	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	1.95880		1.95880		1.97400	1.97400		13.86	0.00	293,820.00	150	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	1.99850		1.99850		2.01430	2.01430		14.40	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	10.58590		79.34527		10.58683	79.33944			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.67243		77.07060		10.67342	77.06448			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.76100		78.56927		10.76190	78.56379			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
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	10.77570		82.87082		10.77663	82.86417			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	10.86089		80.19363		10.86187	80.18672			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	10.94516		81.75298		10.94606	81.74672			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	570.88500		570.88500		570.54400	570.54400			0.00	0.00	0	405.00
GOVI	On 02/11/2017	GOVI	581.80000		581.80000		581.45100	581.45100			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	593.11400		593.11400		592.76300	592.76300			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.61730		1.61730		1.63920	1.63920		13.46	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.64430		1.64430		1.66750	1.66750		15.04	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.67140		1.67140		1.69480	1.69480		15.10	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.69700		1.69700		1.72050	1.72050		15.57	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	128.32674		128.32674		128.27452	128.27452			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.81128		130.81128		130.75779	130.75779			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	132.05871		132.05871		132.00508	132.00508			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	103.41557		103.41557		103.41046	103.41046			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	105.02800		105.02800		105.02218	105.02218			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	105.98484		105.98484		105.97875	105.97875			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	108.09099		108.09099		108.08558	108.08558			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	130.56259		130.56259		130.55578	130.55578			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future	133.09035		133.09035		133.08309	133.08309			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	134.21419		134.21419		134.20775	134.20775			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	127.96243		127.96243		127.95568	127.95568			0.00	0.00	0	23,790.00
I2046	On 02/11/2017	Bond Future	128.85661		128.85661		128.84930	128.84930			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.41749		131.41749		131.41090	131.41090			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	135.98196		135.98196		135.97364	135.97364			0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future	138.61448		138.61448		138.60609	138.60609			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	139.67727		139.67727		139.66942	139.66942			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
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	249.88200		249.88200		249.86100	249.86100			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future	254.72000		254.72000		254.69800	254.69800			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	259.78200		259.78200		259.76200	259.76200			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	0.12190		0.12190		0.12360	0.12360			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.12180		0.12180		0.12330	0.12330			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12150		0.12150		0.12280	0.12280			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12130		0.12130		0.12220	0.12220			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12010		0.12010		0.12130	0.12130			0.00	0.00	0	1,145.00
NOK/R	On 19/06/2017	Foreign Exchange Future	1.50810		1.50810		1.51750	1.51750		11.54	0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future	1.53230		1.53230		1.54310	1.54310		12.95	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.55760		1.55760		1.56860	1.56860		12.92	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.58190		1.58190		1.59350	1.59350		13.25	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	9.22430		9.22430		9.23570	9.23570		12.82	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.34240		9.34240		9.36050	9.36050		13.61	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.46290		9.46290		9.48270	9.48270		14.08	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.57860		9.57860		9.60090	9.60090		13.64	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.24780		1.24780		1.25560	1.25560			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.26190		1.26190		1.27060	1.27060			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.27600		1.27600		1.28500	1.28500			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.29270		1.29270		1.30170	1.30170			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future	1.27820		1.27820		1.27320	1.27320			0.00	0.00	0	4,226.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future	1.28190		1.28190		1.27680	1.27680			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.28550		1.28550		1.28060	1.28060			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.28940		1.28940		1.28460	1.28460			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 19/06/2017	Foreign Exchange Future			1.12810		1.12810		1.12130	1.12130			0.00	86,863.70	77	50.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.13350		1.13350		1.12670	1.12670			0.00	2,267.00	2	2.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.13910		1.13910		1.13240	1.13240			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.14510		1.14510		1.13850	1.13850			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.40580		114.75101		8.43679	114.53571		7.01	0.00	301,336,152.26	2,626	133,520.00
R186	On 03/08/2017	Bond Future	8.65	Put	536.86000		0.53686	613.90000	0.61390		536.860	7.10	0.28	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	371.70000		0.37170	431.62000	0.43162		371.700	7.16	0.21	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.85	Put	250.62000		0.25062	295.78000	0.29578		250.620	7.22	0.15	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	23.91000		0.02391	30.93000	0.03093		23.910	7.52	0.02	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	10.54000		0.01054	14.06000	0.01406		10.540	7.61	0.01	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.43214		116.94498		8.46445	116.72535		7.25	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.45550		113.91632		8.48902	113.69347		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			296.36432		296.36432	296.34813	296.34813				0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			302.10213		302.10213	302.08514	302.08514				0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			301.05215		301.05215	301.03698	301.03698				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			240.77912		240.77912	240.76600	240.76600				0.00	0.00	0	30,557.00
R202	On 02/11/2017	Bond Future			245.44085		245.44085	245.42714	245.42714				0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			246.57178		246.57178	246.55958	246.55958				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			7.87024		102.84907		7.87548	102.82590		4.64	0.00	0.00	0	38,317.00
R2023	On 02/11/2017	Bond Future			7.87945		100.88511		7.88503	100.86134		4.36	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			7.88367		102.84691		7.88936	102.82361		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			8.95388		93.08810		8.96456	93.01274			0.00	0.00	0	35,291.00
R2030	On 02/11/2017	Bond Future			8.99093		94.86790		9.00199	94.79093			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.02621		92.70758		9.03752	92.63000			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			9.13884		95.81306		9.13932	95.80942		10.00	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future			9.18150		93.48697		9.18201	93.48316		11.00	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 01/02/2018	Bond Future		9.22252	95.30490		9.22294	95.30180		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		9.40606	99.34941		9.40659	99.34505			0.00	0.00	0	10,106.00
R2035	On 02/11/2017	Bond Future		9.45502	96.74795		9.45558	96.74340			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.50364	98.62931		9.50411	98.62554			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		9.50848	91.31136		9.50398	91.34820		11.93	0.00	0.00	0	67,025.00
R2037	On 02/11/2017	Bond Future		9.55473	93.05718		9.55012	93.09455		12.68	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.60004	90.61133		9.59518	90.65031		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		7.28126	101.95594		7.29167	101.94251		0.96	0.00	9,176,034.60	90	41,787.00
R204	On 02/11/2017	Bond Future		7.16858	103.90526		7.18153	103.89144		0.49	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		6.95834	101.88560		6.97404	101.87243		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		9.56341	95.02152		9.56399	95.01642		12.56	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future		9.60963	96.83835		9.61025	96.83295		13.37	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.65497	94.21562		9.65550	94.21105		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		9.62310	91.86628		9.62876	91.81619		13.19	0.00	0.00	0	23,670.00
R2044	On 02/11/2017	Bond Future		9.66893	93.62271		9.67477	93.57148		14.07	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.71390	91.06269		9.71981	91.01133		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		9.57991	95.65001		9.58042	95.64535		13.12	0.00	6,121,600.64	64	78,556.00
R2048	On 02/11/2017	Bond Future		9.62650	93.04121		9.62703	93.03641		14.63	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.67270	94.85049		9.67316	94.84637		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		7.35478	100.23569		7.37045	100.20137		1.75	0.00	0.00	0	45,774.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,809.48000	1.80948	1,775.42000	1.77542	1,809.480	1.87	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.29941	102.15213		7.31706	102.11702		1.35	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.21476	100.49651		7.23432	100.46167		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
R207/R203	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
R208	On 03/08/2017	Bond Future			7.47825		100.09839		7.48853	100.06656		2.85	0.00	7,607,477.64	76	35,097.00
R208	On 02/11/2017	Bond Future			7.45610		98.61025		7.46727	98.57769		2.39	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.42084		100.52777		7.43267	100.49547		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			9.35343		75.06050		9.35390	75.05725		11.80	0.00	6,079,900.50	81	74,278.00
R209	On 02/11/2017	Bond Future			9.39549		73.34568		9.39600	73.34218		13.26	0.00	0.00	0	790.00
R209	On 02/11/2017	Bond Future	8.30	Call	256.23000		0.25623		259.42000	0.25942	256.230	12.66	0.10	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,259.28000		1.25928		1,265.73000	1.26573	1,259.280	12.96	0.34	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,408.16000		1.40816		1,418.88000	1.41888	1,408.160	13.48	0.33	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	937.49000		0.93749		946.71000	0.94671	937.490	13.71	0.24	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	313.60000		0.31360		318.75000	0.31875	313.600	14.17	0.10	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.43607		74.77191		9.43649	74.76906		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			186.38671		186.38671		186.37661	186.37661			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			187.59523		187.59523		187.58453	187.58453			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			191.32327		191.32327		191.31382	191.31382			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			148.73555		148.73555		148.72732	148.72732			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.61523		151.61523		151.60656	151.60656			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.56809		152.56809		152.56029	152.56029			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			9.03144		87.34908		9.03696	87.31115		9.74	0.00	7,599,369.96	87	55,659.00
R213	On 02/11/2017	Bond Future			9.07179		85.46911		9.07750	85.43036		10.78	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.11133		87.13110		9.11711	87.09236		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
R214	On 03/08/2017	Bond Future			9.49362		74.84760		9.49410	74.84414		12.55	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future			9.53779		72.98226		9.53830	72.97862		14.14	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 01/02/2018	Bond Future	9.58148		74.40139		9.58190	74.39842		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	21,827.56000	21,827.56000		22,032.84000	22,032.84000				0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	22,158.14000	22,158.14000		22,379.84000	22,379.84000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.19590	9.19590		9.25320	9.25320			12.63	0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.34050	9.34050		9.40480	9.40480			13.46	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.61420	3.61420		3.62690	3.62690			12.86	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.57520	3.57520		3.58910	3.58910			13.71	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.50860	3.50860		3.52340	3.52340			14.31	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.36140	1.36140		1.38930	1.38930				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.33720	1.33720		1.36570	1.36570				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.31700	1.31700		1.34520	1.34520				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.29700	1.29700		1.32490	1.32490				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>13,993,593,750.73</b>	<b>1,172,881</b>	<b>4,539,300.00</b>	
<b>Grand Total:</b>											<b>13,993,593,750.73</b>	<b>1,172,881</b>	<b>4,539,300.00</b>	