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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 18/04/2017	Any day expiry	13.33850	13.33850		13.42980	13.42980		21.05	0.00	32,072,575.00	2,400	0.00	
\$ / R	On 19/04/2017	Any day expiry	13.28470	13.28470		13.42980	13.42980		21.98	0.00	0.00	0	0.00	
\$ / R	On 19/04/2017	Any day expiry	13.62	Call	8.38830	0.00839	62.39510	0.06240	8.388	33.64	0.08	0.00	0	2,500.00
\$ / R	On 20/04/2017	Any day expiry	13.28470	13.28470		13.43250	13.43250		20.34	0.00	0.00	0	0.00	
\$ / R	On 21/04/2017	Any day expiry	13.28470	13.28470		13.43520	13.43520		20.19	0.00	0.00	0	70.00	
\$ / R	On 24/04/2017	Any day expiry	13.29150	13.29150		13.44340	13.44340		18.23	0.00	0.00	0	0.00	
\$ / R	On 24/04/2017	Any day expiry	13.89	Call	28.51440	0.02851	46.77240	0.04677	28.514	28.79	0.12	0.00	0	2,500.00
\$ / R	On 25/04/2017	Any day expiry	13.29380	13.29380		13.44550	13.44550		18.43	0.00	0.00	0	80.00	
\$ / R	On 25/04/2017	Any day expiry	13.06	Call	297.13260	0.29713	436.16730	0.43617	297.133	20.96	0.73	0.00	0	100.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	281.07570	0.28108	200.67630	0.20068	281.076	21.20	0.69	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	541.17060	0.54117	417.46970	0.41747	541.171	25.35	0.85	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	823.40620	0.82341	680.58170	0.68058	823.406	28.92	0.93	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	1.45610	0.00146	4.97590	0.00498	1.456	36.15	0.01	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	0.21950	0.00022	1.87870	0.00188	0.219	38.80	0.00	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	0.56660	0.00057	0.48620	0.00049	0.567	55.83	0.00	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry	13.30060	13.30060		13.45190	13.45190		18.16	0.00	133,995.00	10	2,081.00	

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 28/04/2017	Any day expiry	13.00	Call	365.37230	0.36537	501.26610	0.50127	365.372	20.23	0.76	0.00	0	1,500.00
\$ / R	On 02/05/2017	Any day expiry			13.30970	13.30970	13.46040	13.46040		17.32	0.00	0.00	0	0.00
\$ / R	On 02/05/2017	Any day expiry	12.60	Put	16.18380	0.01618	16.82700	0.01683	16.184	19.33	0.07	0.00	0	10,000.00
\$ / R	On 02/05/2017	Any day expiry	13.56	Call	89.85740	0.08986	170.72900	0.17073	89.857	18.03	0.31	0.00	0	10,000.00
\$ / R	On 04/05/2017	Any day expiry			13.31430	13.31430	13.46470	13.46470		17.60	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.22	Put	153.01020	0.15301	118.78980	0.11879	153.010	17.74	0.42	0.00	0	25,000.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	79.07680	0.07908	153.66700	0.15367	79.077	18.17	0.26	0.00	0	1,000.00
\$ / R	On 11/05/2017	Any day expiry			13.33020	13.33020	13.47960	13.47960		17.86	0.00	0.00	0	70.00
\$ / R	On 11/05/2017	Any day expiry	13.00	Put	95.83780	0.09584	71.26060	0.07126	95.838	16.93	0.27	0.00	0	34,000.00
\$ / R	On 11/05/2017	Any day expiry	15.00	Call	14.29990	0.01430	17.79000	0.01779	14.300	26.49	0.04	0.00	0	34,000.00
\$ / R	On 12/05/2017	Any day expiry			13.33250	13.33250	13.48180	13.48180		17.93	0.00	0.00	0	0.00
\$ / R	On 12/05/2017	Any day expiry	14.00	Call	61.10160	0.06110	0.00000	0.00000	61.102	19.69	0.17	46,467,108.00	20,000	20,000.00
\$ / R	On 12/05/2017	Any day expiry	14.25	Call	41.88590	0.04189	67.07850	0.06708	41.886	21.48	0.12	0.00	0	1,250.00
\$ / R	On 15/05/2017	Any day expiry			13.33940	13.33940	13.48820	13.48820		17.72	0.00	0.00	0	10.00
\$ / R	On 19/05/2017	Any day expiry			13.34850	13.34850	13.49670	13.49670		17.88	0.00	0.00	0	1,140.00
\$ / R	On 26/05/2017	Any day expiry			13.36460	13.36460	13.51310	13.51310		17.57	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	383.39380	0.38339	312.24630	0.31225	383.394	17.99	0.56	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	12.65340	0.01265	13.09660	0.01310	12.653	28.21	0.03	0.00	0	60.00
\$ / R	On 31/05/2017	Any day expiry			13.37620	13.37620	13.52480	13.52480		17.30	0.00	11,362,459.80	843	843.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.42020	13.42020	13.56930	13.56930		16.93	0.00	2,852,047,483.80	212,519	922,127.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	18.93260	0.01893	13.57380	0.01357	18.933	18.87	0.04	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	24.71900	0.02472	17.45310	0.01745	24.719	17.64	0.06	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	29.29250	0.02929	19.66190	0.01966	29.293	17.25	0.07	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	40.19150	0.04019	25.40330	0.02540	40.192	16.94	0.09	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	66.48930	0.06649	47.69080	0.04769	66.489	16.43	0.14	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	858.81520	0.85882	986.71190	0.98671	858.815	16.12	0.82	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	99.08750	0.09909	76.92340	0.07692	99.088	16.00	0.20	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	769.37320	0.76937	894.93340	0.89493	769.373	15.93	0.79	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	119.74690	0.11975	93.14130	0.09314	119.747	16.00	0.23	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	149.16000	0.14916	115.80300	0.11580	149.160	16.15	0.27	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	655.76610	0.65577	770.40400	0.77040	655.766	16.18	0.73	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	603.16240	0.60316	713.25440	0.71325	603.162	16.31	0.69	0.00	0	2,378.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	182.96240	0.18296	143.95440	0.14395	182.962	16.31	0.31	0.00	0	88,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	446.97570	0.44698	540.59420	0.54059	446.976	16.73	0.58	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	311.45440	0.31145	254.08170	0.25408	311.454	16.78	0.43	0.00	0	1,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	411.84470	0.41184	501.04650	0.50105	411.845	16.84	0.55	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	388.07290	0.38807	474.11270	0.47411	388.073	16.92	0.53	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	362.03280	0.36203	443.22680	0.44323	362.033	17.06	0.50	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	421.47150	0.42147	349.37200	0.34937	421.472	17.18	0.52	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	341.67150	0.34167	418.67200	0.41867	341.672	17.18	0.48	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	543.13060	0.54313	459.05780	0.45906	543.131	17.66	0.59	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	270.10760	0.27011	334.59640	0.33460	270.108	17.69	0.40	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	239.76620	0.23977	299.04650	0.29905	239.766	17.94	0.37	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	641.11040	0.64111	549.78710	0.54979	641.110	18.02	0.64	0.00	0	2,280.00

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	13.87	Put	670.27790	0.67028	576.99320	0.57699	670.278	18.12	0.66	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	768.34480	0.76834	669.04290	0.66904	768.345	18.45	0.70	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	188.54480	0.18854	238.34290	0.23834	188.545	18.45	0.30	0.00	0	1,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	179.66110	0.17966	227.71610	0.22772	179.661	18.55	0.29	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	854.23860	0.85424	750.92570	0.75093	854.239	18.69	0.73	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	870.08770	0.87009	766.17880	0.76618	870.088	18.73	0.74	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	910.13560	0.91014	804.76800	0.80477	910.136	18.83	0.75	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	950.76930	0.95077	843.99120	0.84399	950.769	18.92	0.76	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	137.38090	0.13738	179.15090	0.17915	137.381	18.96	0.23	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	135.61950	0.13562	177.05780	0.17706	135.620	18.98	0.23	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,033.67950	1.03368	923.74430	0.92374	1,033.679	19.11	0.79	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	99.30920	0.09931	133.41510	0.13342	99.309	19.44	0.18	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	71.63930	0.07164	99.40200	0.09940	71.639	19.93	0.13	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,531.95480	1.53195	1,405.08790	1.40509	1,531.955	20.43	0.88	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	55.78280	0.05578	74.12560	0.07413	55.783	20.82	0.10	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	48.37000	0.04837	62.16940	0.06217	48.370	21.36	0.09	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	38.62360	0.03862	46.54860	0.04655	38.624	22.26	0.07	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,115.25460	2.11525	1,972.22610	1.97223	2,115.255	22.62	0.93	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	35.45460	0.03545	41.52610	0.04153	35.455	22.62	0.07	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	28.26630	0.02827	30.33380	0.03033	28.266	23.62	0.05	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,388.06630	2.38807	2,241.03380	2.24103	2,388.066	23.62	0.95	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	26.78900	0.02679	28.08270	0.02808	26.789	23.87	0.05	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	26.58690	0.02659	27.77670	0.02778	26.587	23.91	0.05	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	23.97150	0.02397	23.85510	0.02386	23.972	24.41	0.04	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	22.32440	0.02232	21.43070	0.02143	22.324	24.77	0.04	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	21.38370	0.02138	19.27840	0.01928	21.384	25.25	0.04	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	20.86330	0.02086	18.23310	0.01823	20.863	25.53	0.04	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	17.68690	0.01769	16.29140	0.01629	17.687	27.77	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	5.98250	0.00598	7.55090	0.00755	5.983	30.96	0.01	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	3.14950	0.00315	4.02220	0.00402	3.149	30.96	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.75670	0.00076	0.98950	0.00099	0.757	30.96	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.44100	13.44100	13.59030	13.59030		16.90	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	433.43030	0.43343	363.16310	0.36316	433.430	17.02	0.51	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	23.04430	0.02304	20.69460	0.02069	23.044	24.00	0.04	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.44560	13.44560	13.59500	13.59500		16.88	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			13.45710	13.45710	13.60660	13.60660		16.75	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	235.96740	0.23597	289.06710	0.28907	235.967	18.06	0.33	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.46860	13.46860	13.61830	13.61830		16.65	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	232.49260	0.23249	283.68330	0.28368	232.493	18.09	0.32	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.47320	13.47320	13.62300	13.62300		16.65	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	746.18420	0.74618	652.98870	0.65299	746.184	17.80	0.64	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	19.92640	0.01993	21.31930	0.02132	19.926	30.12	0.03	0.00	0	1,000.00
\$ / R	On 17/07/2017	Any day expiry			13.48470	13.48470	13.63460	13.63460		16.66	0.00	0.00	0	250.00
\$ / R	On 21/07/2017	Any day expiry			13.49390	13.49390	13.64400	13.64400		16.68	0.00	0.00	0	70.00

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\$ / R			On 25/07/2017	Any day expiry			13.50300	13.50300		13.65330	13.65330		16.64	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 25/07/2017	Any day expiry	311.15520	0.31116	259.06940	0.25907	311.155	16.18	0.38	0.00	0	2,000.00			
\$ / R	14.30	Call	On 25/07/2017	Any day expiry	222.41480	0.22241	268.11970	0.26812	222.415	18.38	0.29	0.00	0	2,000.00			
\$ / R			On 27/07/2017	Any day expiry	13.50760	13.50760	13.65790	13.65790		16.65	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 27/07/2017	Any day expiry	465.51890	0.46552	397.82630	0.39783	465.519	16.65	0.48	0.00	0	60.00			
\$ / R	16.53	Call	On 27/07/2017	Any day expiry	29.60300	0.02960	36.59480	0.03659	29.603	22.30	0.05	0.00	0	60.00			
\$ / R			On 31/07/2017	Any day expiry	13.51680	13.51680	13.66720	13.66720		16.60	0.00	0.00	0	2,274.00			
\$ / R			On 11/08/2017	Any day expiry	13.54200	13.54200	13.69280	13.69280		16.69	0.00	0.00	0	70.00			
\$ / R			On 29/08/2017	Any day expiry	13.58330	13.58330	13.73460	13.73460		16.67	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	498.04630	0.49805	429.79190	0.42979	498.046	16.53	0.46	0.00	0	60.00			
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	52.16330	0.05216	53.26280	0.05326	52.163	22.74	0.07	0.00	0	60.00			
\$ / R			On 18/09/2017	Foreign Exchange Future	13.62910	13.62910	13.78110	13.78110		16.68	0.00	23,728,263.10	1,741	55,435.00			
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	69.53030	0.06953	57.63260	0.05763	69.530	15.97	0.10	0.00	0	7,202.00			
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	135.24530	0.13525	110.86730	0.11087	135.245	15.25	0.18	0.00	0	1,125.00			
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	214.96700	0.21497	179.27500	0.17927	214.967	15.52	0.25	0.00	0	3,000.00			
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	912.40660	0.91241	1,019.33150	1.01933	912.407	15.73	0.70	0.00	0	7,202.00			
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	283.30660	0.28331	238.23150	0.23823	283.307	15.73	0.30	0.00	0	3,099.00			
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	340.20410	0.34020	287.11710	0.28712	340.204	15.93	0.34	0.00	0	90.00			
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	461.87760	0.46188	397.66920	0.39767	461.878	16.31	0.42	0.00	0	3,500.00			
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	643.15670	0.64316	726.73480	0.72673	643.157	16.46	0.56	0.00	0	5,730.00			
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future	586.16920	0.58617	512.38510	0.51239	586.169	16.65	0.48	0.00	0	226,200.00			
\$ / R	13.70	Put	On 18/09/2017	Foreign Exchange Future	627.52000	0.62752	0.00000	0.00000	627.520	16.76	0.50	252,652.89	37	0.00			
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future	658.02660	0.65803	578.27160	0.57827	658.027	16.85	0.51	0.00	0	20,000.00			
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	664.20830	0.66421	583.94070	0.58394	664.208	16.87	0.51	0.00	0	960.00			
\$ / R	14.20	Call	On 18/09/2017	Foreign Exchange Future	389.18420	0.38918	444.75170	0.44475	389.184	17.66	0.38	0.00	0	90.00			
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	974.55240	0.97455	877.47970	0.87748	974.552	17.69	0.62	0.00	0	110.00			
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	1,048.08410	1.04808	947.89850	0.94790	1,048.084	17.87	0.64	0.00	0	110.00			
\$ / R	14.33	Call	On 18/09/2017	Foreign Exchange Future	354.64120	0.35464	406.15530	0.40616	354.641	17.89	0.35	0.00	0	3,000.00			
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	1,161.93680	1.16194	1,057.32190	1.05732	1,161.937	18.14	0.67	0.00	0	150.00			
\$ / R	14.50	Call	On 18/09/2017	Foreign Exchange Future	314.28450	0.31428	360.82400	0.36082	314.285	18.20	0.32	0.00	0	7,202.00			
\$ / R	14.55	Call	On 18/09/2017	Foreign Exchange Future	303.36370	0.30336	348.58460	0.34858	303.364	18.29	0.31	0.00	0	1,125.00			
\$ / R	14.72	Call	On 18/09/2017	Foreign Exchange Future	269.17360	0.26917	310.17550	0.31018	269.174	18.59	0.28	0.00	0	20,000.00			
\$ / R	15.00	Call	On 18/09/2017	Foreign Exchange Future	221.66430	0.22166	256.58370	0.25658	221.664	19.10	0.24	0.00	0	600.00			
\$ / R	16.00	Call	On 18/09/2017	Foreign Exchange Future	102.47970	0.10248	127.02110	0.12702	102.480	20.20	0.12	0.00	0	3,680.00			
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	75.62920	0.07563	96.35860	0.09636	75.629	20.64	0.09	0.00	0	960.00			
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	61.30530	0.06131	68.16020	0.06816	61.305	21.50	0.08	0.00	0	110.00			
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	55.57720	0.05558	55.72920	0.05573	55.577	21.94	0.07	0.00	0	650.00			
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	54.78610	0.05479	54.04840	0.05405	54.786	22.00	0.07	0.00	0	110.00			
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	32.02800	0.03203	18.97730	0.01898	32.028	23.56	0.04	0.00	0	3,099.00			
\$ / R			On 27/09/2017	Any day expiry	13.64980	13.64980	13.80200	13.80200		16.66	0.00	0.00	0	415.00			
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	521.08960	0.52109	452.76990	0.45277	521.090	16.44	0.44	0.00	0	60.00			
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	53.79450	0.05379	57.07410	0.05707	53.794	21.61	0.07	0.00	0	60.00			
\$ / R			On 28/09/2017	Any day expiry	13.65210	13.65210	13.80430	13.80430		16.66	0.00	0.00	0	0.00			
\$ / R			On 23/10/2017	Any day expiry	13.70940	13.70940	13.86250	13.86250		16.64	0.00	0.00	0	334.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 27/10/2017	Any day expiry			13.71860	13.71860					0	0.00
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	540.99200	0.54099	472.96030	0.47296	540.992	16.37	0.42	0.00	0	60.00
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	43.41590	0.04342	80.98350	0.08098	43.416	19.83	0.05	0.00	0	60.00
\$ / R			On 13/11/2017	Any day expiry	13.75760	13.75760	13.91120	13.91120		16.66	0.00	0.00	0	70.00
\$ / R			On 28/11/2017	Any day expiry	13.79200	13.79200	13.94610	13.94610		16.69	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	557.02600	0.55703	489.54110	0.48954	557.026	16.27	0.41	0.00	0	60.00
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	58.53990	0.05854	98.26500	0.09826	58.540	20.19	0.07	0.00	0	60.00
\$ / R			On 18/12/2017	Foreign Exchange Future	13.83790	13.83790	13.99250	13.99250		16.70	0.00	2,560,011.50	185	93,115.00
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	83.47980	0.08348	64.27250	0.06427	83.480	15.96	0.09	0.00	0	500.00
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	110.79150	0.11079	89.95810	0.08996	110.791	15.69	0.12	0.00	0	400.00
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	139.19490	0.13919	117.36750	0.11737	139.195	15.46	0.15	0.00	0	18,000.00
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future	169.86470	0.16986	147.46590	0.14747	169.865	15.25	0.17	0.00	0	114,600.00
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	190.97310	0.19097	165.53740	0.16554	190.973	15.23	0.19	0.00	0	2,600.00
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future	230.80060	0.23080	197.51880	0.19752	230.801	15.35	0.22	0.00	0	1,900.00
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	343.95990	0.34396	298.82460	0.29882	343.960	15.61	0.29	0.00	0	2,580.00
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	389.46410	0.38946	340.02470	0.34002	389.464	15.70	0.32	0.00	0	40,000.00
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	491.64420	0.49164	429.86850	0.42987	491.644	16.00	0.37	0.00	0	52,000.00
\$ / R	13.40	Put	On 18/12/2017	Foreign Exchange Future	515.76710	0.51577	452.19280	0.45219	515.767	16.07	0.38	0.00	0	114,600.00
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future	903.74680	0.90375	991.20640	0.99121	903.747	16.21	0.60	0.00	0	500.00
\$ / R	13.91	Put	On 18/12/2017	Foreign Exchange Future	795.58600	0.79559	714.29720	0.71430	795.586	16.78	0.49	0.00	0	34,000.00
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	851.15530	0.85116	766.70090	0.76670	851.155	16.92	0.51	0.00	0	33,000.00
\$ / R	14.50	Put	On 18/12/2017	Foreign Exchange Future	1,188.10900	1.18811	1,089.22990	1.08923	1,188.109	17.64	0.60	0.00	0	2,055.00
\$ / R	15.00	Call	On 18/12/2017	Foreign Exchange Future	405.09950	0.40510	448.70690	0.44871	405.099	18.41	0.32	0.00	0	3,580.00
\$ / R	15.11	Call	On 18/12/2017	Foreign Exchange Future	382.96860	0.38297	424.42490	0.42442	382.969	18.58	0.31	0.00	0	1,900.00
\$ / R	15.12	Call	On 18/12/2017	Foreign Exchange Future	381.02770	0.38103	422.29230	0.42229	381.028	18.60	0.31	0.00	0	40,000.00
\$ / R	16.00	Call	On 18/12/2017	Foreign Exchange Future	237.11050	0.23711	267.68490	0.26768	237.110	19.62	0.20	0.00	0	117,200.00
\$ / R	17.13	Call	On 18/12/2017	Foreign Exchange Future	125.53960	0.12554	153.70940	0.15371	125.540	20.57	0.12	0.00	0	34,000.00
\$ / R	17.17	Call	On 18/12/2017	Foreign Exchange Future	122.54590	0.12255	151.00510	0.15101	122.546	20.59	0.12	0.00	0	16,000.00
\$ / R	17.20	Call	On 18/12/2017	Foreign Exchange Future	120.34930	0.12035	149.01590	0.14902	120.349	20.61	0.11	0.00	0	16,000.00
\$ / R	17.24	Call	On 18/12/2017	Foreign Exchange Future	117.48000	0.11748	146.41840	0.14642	117.480	20.63	0.11	0.00	0	33,000.00
\$ / R	18.06	Call	On 18/12/2017	Foreign Exchange Future	71.26230	0.07126	104.03060	0.10403	71.262	21.04	0.07	0.00	0	2,055.00
\$ / R			On 22/12/2017	Any day expiry	13.84710	13.84710	14.00180	14.00180		16.70	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 22/12/2017	Any day expiry	568.20780	0.56821	501.22980	0.50123	568.208	16.22	0.40	0.00	0	60.00
\$ / R	18.02	Call	On 22/12/2017	Any day expiry	79.78820	0.07979	110.35210	0.11035	79.788	21.23	0.08	0.00	0	60.00
\$ / R			On 13/02/2018	Any day expiry	13.96870	13.96870	14.12490	14.12490		16.68	0.00	0.00	0	70.00
\$ / R			On 15/02/2018	Any day expiry	13.97330	13.97330	14.12950	14.12950		16.67	0.00	0.00	0	0.00
\$ / R			On 19/03/2018	Foreign Exchange Future	14.04670	14.04670	14.20380	14.20380		16.72	0.00	14,046,700.00	1,000	1,070.00
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	384.42110	0.38442	340.17840	0.34018	384.421	15.53	0.28	0.00	0	3,867.00
\$ / R	15.46	Call	On 19/03/2018	Foreign Exchange Future	487.58420	0.48758	530.66160	0.53066	487.584	18.59	0.33	0.00	0	3,867.00
\$ / R			On 25/04/2018	Any day expiry	14.13240	14.13240	14.29070	14.29070		16.80	0.00	0.00	0	0.00
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	1,536.34520	1.53635	1,433.62840	1.43363	1,536.345	17.86	0.60	0.00	0	1,000.00
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	486.93360	0.48693	530.16500	0.53017	486.934	18.85	0.31	0.00	0	2,000.00
\$ / R			On 11/05/2018	Any day expiry	14.17190	14.17190	14.33070	14.33070		16.87	0.00	0.00	0	70.00
\$ / R			On 15/05/2018	Any day expiry	14.18180	14.18180	14.34070	14.34070		16.92	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future			14.26580		14.26580		14.42560	14.42560		17.07	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	49.19240		0.04919		44.03980	0.04404	49.192	15.17	0.05	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	444.88540		0.44489		402.49550	0.40250	444.885	15.81	0.27	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	697.81250		0.69781		638.23610	0.63824	697.813	16.30	0.37	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	490.96890		0.49097		532.96610	0.53297	490.969	19.45	0.29	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.40410		14.40410		14.56550	14.56550		17.32	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.49050		14.49050		14.65290	14.65290		17.46	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.63130		14.63130		14.79530	14.79530		17.65	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.70790		14.70790		14.87270	14.87270		17.71	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.85850		14.85850		15.02510	15.02510		17.85	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.94010		14.94010		15.10760	15.10760		17.92	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.42020		13.42020		13.56930	13.56930		16.93	0.00	322,084.80	24	490.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.62910		13.62910		13.78110	13.78110		16.68	0.00	0.00	0	27.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.83790		13.83790		13.99250	13.99250		16.70	0.00	0.00	0	42.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.04670		14.04670		14.20380	14.20380		16.72	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.26580		14.26580		14.42560	14.42560		17.07	0.00	0.00	0	47.00
£ / R	On 24/04/2017	Any day expiry			16.95540		16.95540		16.82470	16.82470		18.99	0.00	0.00	0	10.00
£ / R	On 25/04/2017	Any day expiry			16.96750		16.96750		16.83810	16.83810		19.24	0.00	0.00	0	154.00
£ / R	On 28/04/2017	Any day expiry			16.97750		16.97750		16.84730	16.84730		19.21	0.00	0.00	0	97.00
£ / R	On 31/05/2017	Any day expiry			17.08840		17.08840		16.95250	16.95250		18.18	0.00	0.00	0	7.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.15240		17.15240		17.01620	17.01620		17.79	0.00	1,397,474,637.60	81,474	58,535.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	860.93360		0.86093		779.47220	0.77947	860.934	16.76	0.72	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	370.45210		0.37045		334.36120	0.33436	370.452	18.47	0.41	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	90.65650		0.09066		86.67260	0.08667	90.656	20.98	0.13	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.46410		17.46410		17.32720	17.32720		17.63	0.00	2,095,692.00	120	1,886.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.77830		17.77830		17.64220	17.64220		16.71	0.00	0.00	0	215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12375		0.12375		0.12452	0.12452		23.47	0.00	0.00	0	3,823.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12619		0.12619		0.12698	0.12698		21.89	0.00	6,309.65	50	50.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12871		0.12871		0.12953	0.12953		21.46	0.00	128.71	1	0.00
€ / R	On 28/04/2017	Any day expiry			14.27540		14.27540		14.27970	14.27970		19.03	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.39850		14.39850		14.46270	14.46270		15.70	0.00	36,068,242.50	2,505	108,716.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.69170		14.69170		14.75940	14.75940		15.48	0.00	7,389,925.10	503	6,748.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.99060		14.99060		15.06260	15.06260		15.70	0.00	0.00	0	4,478.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	316.90930		0.31691		299.35980	0.29936	316.909	14.91	0.27	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	361.00950		0.36101		380.16240	0.38016	361.009	17.44	0.29	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.29950		15.29950		15.37410	15.37410		15.84	0.00	8,720,715.00	570	1,269.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.16973		97.16973		97.13782	97.13782			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.24183		94.24183		94.20666	94.20666			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.02991		93.02991		92.98832	92.98832			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 21/09/2026	Interest Rate Swap	95.16502		95.16502		95.11213	95.11213			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	98.88894		98.88894		98.82517	98.82517			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	97.50523		97.50523		97.43247	97.43247			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	99.54512		99.54512		99.46680	99.46680			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60704		99.60704		99.60705	99.60705			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.62267		99.62267		99.62195	99.62195			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.86437		99.86437		99.86193	99.86193			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.87337		99.87337		99.87082	99.87082			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	100.12437		100.12437		100.11927	100.11927			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.89146		99.89146		99.88898	99.88898			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.15569		99.15569		99.15273	99.15273			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.81128		98.81128		98.80622	98.80622			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.84625		98.84625		98.84040	98.84040			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.32000		99.32000		99.31000	99.31000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.82709		99.82709		99.81966	99.81966			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.34231		100.34231		100.33218	100.33218			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.48771		97.48771		97.46922	97.46922			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.79579		96.79579		96.78053	96.78053			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.07299		96.07299		96.05705	96.05705			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.31602		96.31602		96.29505	96.29505			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.54695		98.54695		98.52075	98.52075			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.73803		98.73803		98.70836	98.70836			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.97543		99.97543		99.94446	99.94446			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	529.42500		529.42500		530.16600	530.16600			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	539.51400		539.51400		540.27600	540.27600			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	550.03300		550.03300		550.82600	550.82600			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	560.99700		560.99700		561.80600	561.80600			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	606.81900		606.81900		608.17800	608.17800			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	618.38300		618.38300		619.77500	619.77500			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	630.43900		630.43900		631.87800	631.87800			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	643.00700		643.00700		644.47400	644.47400			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	548.82800		548.82800		550.96700	550.96700			0.00	0.00	0	595.00
ALBI	On 03/08/2017	Index Future	559.28700		559.28700		561.47400	561.47400			0.00	0.00	0	33.00
ALBI	On 02/11/2017	Index Future	570.19100		570.19100		572.43700	572.43700			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	581.55800		581.55800		583.84900	583.84900			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.10750		10.10750		10.28000	10.28000		13.80	0.00	1,586,877.50	157	23,489.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.25030		10.25030		10.42640	10.42640		13.60	0.00	0.00	0	4,105.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.39510	10.39510	10.39510	10.57500	10.57500			13.20	0.00	0.00	0	58.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.04570	10.04570	10.04570	10.23370	10.23370			14.62	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.21610	10.21610	10.21610	10.40820	10.40820			14.33	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.38780	10.38780	10.38780	10.58350	10.58350			14.12	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.48380	13.48380	13.48380	13.55290	13.55290			16.18	0.00	1,901,215.80	141	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.77630	13.77630	13.77630	13.84790	13.84790			15.92	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.07610	14.07610	14.07610	14.15120	14.15120			16.17	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.94380	1.94380	1.94380	1.96340	1.96340			15.93	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.96200	1.96200	1.96200	1.98170	1.98170			15.54	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.98020	1.98020	1.98020	1.99990	1.99990			15.45	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.93430	1.93430	1.93430	1.95380	1.95380			17.06	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.93780	1.93780	1.93780	1.94580	1.94580			15.50	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
EL28	On 01/02/2018	Bond Future	132.56586	132.56586	132.56586	132.56243	132.56243				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.76311	76.24380	10.76311	10.70865	76.58025				0.00	0.00	0	2,000.00
ES33	On 03/08/2017	Bond Future	10.85311	77.69702	10.85311	10.79673	78.04032				0.00	0.00	0	7,466.00
ES33	On 02/11/2017	Bond Future	10.94401	75.41938	10.94401	10.88532	75.77165				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	11.03575	76.92311	11.03575	10.97505	77.28216				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.94304	79.55458	10.94304	10.87350	80.04198				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	11.03252	81.07098	11.03252	10.96058	81.56810				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 02/11/2017	Bond Future		11.12205	78.38977		11.04728	78.89900			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future		11.20937	79.95281		11.13210	80.47196			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 04/05/2017	GOVI		547.20400	547.20400		549.29100	549.29100			0.00	5,472,040.00	1	406.00
GOVI	On 03/08/2017	GOVI		557.63200	557.63200		559.76500	559.76500			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		568.50300	568.50300		570.69600	570.69600			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI		579.83600	579.83600		582.07200	582.07200			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.72870	1.72870		1.74770	1.74770		17.06	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.75820	1.75820		1.77750	1.77750		16.33	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.78690	1.78690		1.80670	1.80670		16.54	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		127.80950	127.80950		127.80309	127.80309			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future		128.93467	128.93467		128.92881	128.92881			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		131.47872	131.47872		131.47663	131.47663			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		134.08752	134.08752		134.08673	134.08673			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 04/05/2017	Bond Future		99.55799	99.55799		99.55306	99.55306			0.00	0.00	0	1,772.00
I2029	On 01/02/2018	Bond Future		104.53065	104.53065		104.53013	104.53013			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 04/05/2017	Bond Future		105.16432	105.16432		104.73318	104.73318			0.00	0.00	0	5,704.00
I2033	On 03/08/2017	Bond Future		107.18797	107.18797		106.74917	106.74917			0.00	0.00	0	430.00
I2033	On 02/11/2017	Bond Future		108.22175	108.22175		107.77748	107.77748			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		110.40499	110.40499		109.95285	109.95285			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 04/05/2017	Bond Future		131.10396	131.10396		131.09773	131.09773			0.00	0.00	0	20,616.00
I2038	On 03/08/2017	Bond Future		132.12589	132.12589		132.12008	132.12008			0.00	0.00	0	201.00
I2038	On 02/11/2017	Bond Future		134.73277	134.73277		134.73104	134.73104			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		137.40187	137.40187		137.40129	137.40129			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 04/05/2017	Bond Future		127.67776	127.67776		126.61993	126.61993			0.00	0.00	0	19,416.00
I2046	On 03/08/2017	Bond Future		130.13465	130.13465		129.05695	129.05695			0.00	0.00	0	6,273.00
I2046	On 02/11/2017	Bond Future		131.11156	131.11156		130.01639	130.01639			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		133.75658	133.75658		132.64075	132.64075			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 04/05/2017	Bond Future		135.50635	135.50635		135.49928	135.49928			0.00	0.00	0	22,203.00
I2050	On 03/08/2017	Bond Future		136.44881	136.44881		136.44232	136.44232			0.00	0.00	0	3,504.00
I2050	On 02/11/2017	Bond Future		139.14127	139.14127		139.13878	139.13878			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 01/02/2018	Bond Future		140.24709	140.24709		140.24599	140.24599			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 04/05/2017	Index Future		246.98400	246.98400		246.73100	246.73100			0.00	0.00	0	513.00
IGOV	On 03/08/2017	Index Future		251.73600	251.73600		251.48000	251.48000			0.00	0.00	0	709.00
IGOV	On 02/11/2017	Index Future		256.70300	256.70300		256.45000	256.45000			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		261.88100	261.88100		261.62600	261.62600			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.55000	92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.56000	92.44000		7.56000	92.44000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12840	0.12840		0.12980	0.12980			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12820	0.12820		0.12870	0.12870			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12810	0.12810		0.12860	0.12860			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.40300	9.40300		9.49040	9.49040		14.12	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.52890	9.52890		9.61920	9.61920		13.98	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.65550	9.65550		9.74800	9.74800		13.73	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.27830	1.27830		1.28400	1.28400			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.29400	1.29400		1.30010	1.30010			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.30910	1.30910		1.31530	1.31530			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.27810	1.27810		1.25400	1.25400			0.00	102,458,886.50	80,165	4,098.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.28140	1.28140		1.25730	1.25730			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.28480	1.28480		1.26080	1.26080			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.07290	1.07290		1.06580	1.06580			0.00	10,729.00	10	30,283.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.07800	1.07800		1.07100	1.07100			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future		1.08330	1.08330		1.07650	1.07650			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future		8.86050	114.45527		8.82062	114.72798		8.48	0.00	45,782,108.00	400	106,342.00
R186	On 04/05/2017	Bond Future	8.44	Call	64.95000	0.06495	142.65000	0.14265	64.950	8.27	0.07	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	369.99000	0.36999	565.89000	0.56589	369.990	8.37	0.30	0.00	0	500.00

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 04/05/2017	Bond Future	8.94	Put	564.88000		0.56488		574.77000	0.57477	564.880	8.46	0.39	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	538.70000		0.53870		550.69000	0.55069	538.700	8.46	0.38	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	134.48000		0.13448		162.74000	0.16274	134.480	8.60	0.13	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.90708		111.33411		8.86543	111.61273		8.94	0.00	0.00	0	35,368.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,336.86000		2.33686		2,244.69000	2.24469	2,336.860	8.89	0.52	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,020.83000		1.02083		985.39000	0.98539	1,020.830	9.15	0.29	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	773.21000		0.77321		748.76000	0.74876	773.210	9.24	0.23	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.94800		113.50496		8.90410	113.79225		8.87	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.98487		110.46403		8.93913	110.75674			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 04/05/2017	Bond Future			297.97801		297.97801		297.96317	297.96317			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			296.81709		296.81709		296.80346	296.80346			0.00	0.00	0	81.00
R197	On 02/11/2017	Bond Future			302.67360		302.67360		302.66876	302.66876			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			301.68840		301.68840		301.68638	301.68638			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 04/05/2017	Bond Future			242.68024		242.68024		242.66785	242.66785			0.00	0.00	0	28,185.00
R202	On 03/08/2017	Bond Future			243.68783		243.68783		243.67640	243.67640			0.00	0.00	0	10,283.00
R202	On 02/11/2017	Bond Future			248.49604		248.49604		248.49203	248.49203			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			249.74248		249.74248		249.74081	249.74081			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 04/05/2017	Bond Future			8.27681		99.06418		8.24165	99.22166		6.00	0.00	0.00	0	19,771.00
R2023	On 03/08/2017	Bond Future			8.30425		100.95237		8.26698	101.11349		5.92	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.32965		98.98933		8.28953	99.15647		5.47	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.34918		100.96290		8.30665	101.13320			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 04/05/2017	Bond Future			7.48840		101.44030		7.46249	101.44935		0.29	0.00	0.00	0	31,101.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.28646		92.65256		9.22657	93.06641			0.00	0.00	0	31,709.00
R2030	On 03/08/2017	Bond Future			9.34060		90.41183		9.27853	90.83418			0.00	0.00	0	3,410.00
R2030	On 02/11/2017	Bond Future			9.38554		92.17480		9.32098	92.60801			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.42766		90.00732		9.36089	90.44890			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 04/05/2017	Bond Future			9.45595		91.33106		9.39609	91.77293		12.28	0.00	0.00	0	22,637.00
R2032	On 03/08/2017	Bond Future			9.50834		93.07183		9.44646	93.52274		12.43	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 02/11/2017	Bond Future		9.55820	90.72791		9.49392	91.19033		12.46	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.60523	92.53686		9.53887	93.00828			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 04/05/2017	Bond Future		9.62612	95.32312		9.56627	95.80582			0.00	0.00	0	8,780.00
R2035	On 03/08/2017	Bond Future		9.67950	97.14005		9.61771	97.63247			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.73250	94.53200		9.66841	95.03684			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.78403	96.41674		9.71791	96.93142			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 04/05/2017	Bond Future		9.70204	91.79766		9.64727	92.23746		13.79	0.00	0.00	0	54,902.00
R2037	On 03/08/2017	Bond Future		9.75974	89.29028		9.70319	89.73902		14.65	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.80915	91.03140		9.75058	91.49149		14.76	0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future		9.85649	88.59075		9.79615	89.05983			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 04/05/2017	Bond Future		7.59707	103.64427		7.57602	103.67593		1.27	0.00	38,348,379.90	370	28,959.00
R204	On 03/08/2017	Bond Future		7.57357	101.57959		7.54794	101.61251		1.30	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.49280	103.56021		7.45842	103.59671		0.91	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.31909	101.58378		7.27475	101.62080			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 04/05/2017	Bond Future		9.77208	95.41232		9.70223	96.01237		14.40	0.00	162,200,944.00	1,700	11,300.00
R2040	On 03/08/2017	Bond Future		9.83011	92.72338		9.75803	93.33547		15.32	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.87997	94.53145		9.80544	95.15822		15.47	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.92787	91.91021		9.85111	92.54932			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 04/05/2017	Bond Future		9.80176	92.44383		9.73190	93.04922		15.05	0.00	0.00	0	23,891.00
R2044	On 03/08/2017	Bond Future		9.85825	89.82356		9.78622	90.44097		16.03	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.90681	91.57502		9.83238	92.20725		16.20	0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future		9.95343	89.02002		9.87684	89.66461			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 04/05/2017	Bond Future		9.79053	91.57097		9.72063	92.19090		15.60	0.00	274,712,910.00	3,000	85,183.00
R2048	On 03/08/2017	Bond Future		9.84127	93.31637		9.76927	93.94869		15.85	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future		9.89149	90.69716		9.81709	91.34447		16.00	0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future		9.94032	92.50543		9.86374	93.16548			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 04/05/2017	Bond Future		7.72981	101.12344		7.68892	101.22035		2.27	0.00	0.00	0	76,368.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 03/08/2017	Bond Future			7.73478		99.40767		7.68895	99.50708		2.34	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,148.63000		1.14863		1,235.53000	1.23553	1,148.630	2.42	0.78	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.70674		101.34598		7.65384	101.45021		2.04	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.65051		99.72408		7.59040	99.83017			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 04/05/2017	Bond Future			7.88436		96.96792		7.84379	97.09879		3.70	0.00	0.00	0	23,301.00
R208	On 03/08/2017	Bond Future			7.89556		98.81618		7.85165	98.95013		3.74	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.89516		97.34037		7.84662	97.47977		3.34	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.88101		99.28110		7.82824	99.42307			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 04/05/2017	Bond Future			9.60520		71.65760		9.55037	72.02610		14.36	0.00	28,663,040.00	400	61,343.00
R209	On 04/05/2017	Bond Future	8.93	Call	10.30000		0.01030		37.77000	0.03777	10.300	13.88	0.01	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,104.26000		2.10426		1,917.53000	1.91753	2,104.260	14.12	0.81	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	774.15000		0.77415		737.34000	0.73734	774.150	14.29	0.46	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.65408		73.02341		9.59762	73.39938		14.65	0.00	0.00	0	665.00
R209	On 02/11/2017	Bond Future			9.70060		71.29679		9.64221	71.68214		14.86	0.00	0.00	0	377.00
R209	On 02/11/2017	Bond Future	8.30	Call	389.36000		0.38936		453.73000	0.45373	389.360	14.28	0.11	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,280.01000		1.28001		1,427.02000	1.42702	1,280.010	14.42	0.29	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	2,245.37000		2.24537		2,139.52000	2.13952	2,245.370	15.08	0.38	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	1,114.33000		1.11433		1,061.00000	1.06100	1,114.330	15.62	0.22	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.74452		72.71830		9.68448	73.11118			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 04/05/2017	Bond Future			184.10744		184.10744		184.09840	184.09840			0.00	0.00	0	1,503.00
R210	On 03/08/2017	Bond Future			187.65022		187.65022		187.64195	187.64195			0.00	0.00	0	195.00
R210	On 02/11/2017	Bond Future			188.94101		188.94101		188.93828	188.93828			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.75288		192.75288		192.75188	192.75188			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 04/05/2017	Bond Future			148.09738		148.09738		148.09010	148.09010			0.00	0.00	0	3,268.00

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
R212	On 03/08/2017	Bond Future	148.91429		148.91429		148.90768	148.90768			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	151.85251		151.85251		151.85035	151.85035			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	154.84955		154.84955		154.84881	154.84881			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 04/05/2017	Bond Future	9.32493		83.46220		9.26501	83.86503		11.98	0.00	0.00	0	45,201.00
R213	On 03/08/2017	Bond Future	9.37190		85.05300		9.30998	85.46410		12.17	0.00	3,402,120.00	40	20.00
R213	On 02/11/2017	Bond Future	9.41839		83.16042		9.35411	83.58193		12.24	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.46298		84.81844		9.39661	85.24817			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 04/05/2017	Bond Future	9.72513		71.51253		9.65522	72.00067		15.08	0.00	0.00	0	35,332.00
R214	On 03/08/2017	Bond Future	9.77378		72.87558		9.70184	73.37349		15.39	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.82189		70.99919		9.74763	71.50887		15.65	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.86851		72.41475		9.79215	72.93445			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	22,686.70000	22,686.70000			22,830.59000	22,830.59000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.60820	9.60820			9.71630	9.71630		14.30	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.59420	3.59420			3.63820	3.63820		15.79	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.39630	1.39630			1.40760	1.40760			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.37400	1.37400			1.38400	1.38400			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.35340	1.35340			1.36350	1.36350			0.00	0.00	0	0.00
Total for Derivatives :												5,099,288,235.15	410,366	4 062 628.00
Grand Total:												5,099,288,235.15	410,366	4 062 628.00