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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/04/2017

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 25/04/2017	Any day expiry	13.06500	13.06500		13.01570	13.01570		21.50	0.00	27,436,500.00	2,100	0.00	
\$ / R	On 26/04/2017	Any day expiry	13.08480	13.08480		13.01580	13.01580		21.46	0.00	0.00	0	0.00	
\$ / R	On 26/04/2017	Any day expiry	13.30	Call	13.51590	0.01352	17.86550	0.01787	13.516	28.39	0.14	0.00	0	2,500.00
\$ / R	On 28/04/2017	Any day expiry	13.08480	13.08480		13.01640	13.01640		17.92	0.00	1,349,454.50	103	2,081.00	
\$ / R	On 28/04/2017	Any day expiry	13.00	Call	143.15530	0.14316	102.89870	0.10290	143.155	20.09	0.64	0.00	0	1,500.00
\$ / R	On 02/05/2017	Any day expiry	13.08950	13.08950		13.02330	13.02330		15.69	0.00	0.00	0	0.00	
\$ / R	On 02/05/2017	Any day expiry	12.60	Put	13.94840	0.01395	21.85380	0.02185	13.948	20.07	0.08	0.00	0	10,000.00
\$ / R	On 02/05/2017	Any day expiry	13.56	Call	17.06840	0.01707	16.21210	0.01621	17.068	19.80	0.10	0.00	0	10,000.00
\$ / R	On 04/05/2017	Any day expiry	13.09170	13.09170		13.02670	13.02670		16.71	0.00	0.00	0	5,000.00	
\$ / R	On 04/05/2017	Any day expiry	13.21	Call	90.83530	0.09084	77.89120	0.07789	90.835	17.26	0.38	0.00	0	10,000.00
\$ / R	On 04/05/2017	Any day expiry	13.22	Put	215.93110	0.21593	268.55280	0.26855	215.931	17.32	0.64	0.00	0	25,000.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	16.24060	0.01624	15.80290	0.01580	16.241	19.50	0.09	0.00	0	1,000.00
\$ / R	On 08/05/2017	Any day expiry	13.09610	13.09610		13.02670	13.02670		16.84	0.00	0.00	0	0.00	
\$ / R	On 08/05/2017	Any day expiry	13.01	Call	214.48720	0.21449	177.37650	0.17738	214.487	17.09	0.59	0.00	0	2,500.00
\$ / R	On 11/05/2017	Any day expiry	13.10370	13.10370		13.04320	13.04320		17.04	0.00	0.00	0	70.00	
\$ / R	On 11/05/2017	Any day expiry	13.00	Put	139.42930	0.13943	165.79210	0.16579	139.429	17.13	0.41	0.00	0	34,000.00

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 11/05/2017	Any day expiry	15.00	Call	2.58750	0.00259	2.50420	0.00250	2.588	27.52	0.01	0.00	0	34,000.00
\$ / R	On 12/05/2017	Any day expiry			13.10630	13.10630	13.04570	13.04570		17.02	0.00	0.00	0	0.00
\$ / R	On 12/05/2017	Any day expiry	13.60	Call	49.91600	0.04992	41.76060	0.04176	49.916	18.35	0.18	0.00	0	20,000.00
\$ / R	On 12/05/2017	Any day expiry	14.25	Call	11.75940	0.01176	10.95870	0.01096	11.759	22.61	0.05	0.00	0	1,250.00
\$ / R	On 15/05/2017	Any day expiry			13.11390	13.11390	13.05310	13.05310		16.56	0.00	0.00	0	10.00
\$ / R	On 15/05/2017	Any day expiry	12.75	Put	67.74330	0.06774	79.47230	0.07947	67.743	16.48	0.23	0.00	0	300.00
\$ / R	On 19/05/2017	Any day expiry			13.12410	13.12410	13.06300	13.06300		16.59	0.00	0.00	0	1,140.00
\$ / R	On 26/05/2017	Any day expiry			13.14190	13.14190	13.08030	13.08030		16.45	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	486.49520	0.48650	535.88670	0.53589	486.495	17.47	0.69	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	2.17690	0.00218	2.40180	0.00240	2.177	26.64	0.01	0.00	0	60.00
\$ / R	On 30/05/2017	Any day expiry			13.15210	13.15210	13.08930	13.08930		16.20	0.00	0.00	0	1,391.00
\$ / R	On 31/05/2017	Any day expiry			13.15460	13.15460	13.09150	13.09150		16.25	0.00	236,745.00	18	1,200.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.19720	13.19720	13.13410	13.13410		16.25	0.00	745,866,152.40	56,517	925,494.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	12.41710	0.01242	12.67730	0.01268	12.417	16.56	0.04	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	20.39070	0.02039	23.17040	0.02317	20.391	15.84	0.06	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	27.50480	0.02750	31.55460	0.03155	27.505	15.80	0.07	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	41.95550	0.04196	48.58140	0.04858	41.956	15.75	0.11	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	79.25470	0.07925	92.17070	0.09217	79.255	15.65	0.18	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	661.03190	0.66103	616.18800	0.61619	661.032	15.72	0.77	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	130.76290	0.13076	150.92830	0.15093	130.763	15.78	0.26	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	583.33240	0.58333	542.03170	0.54203	583.332	15.83	0.72	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	159.27130	0.15927	182.40450	0.18240	159.271	15.87	0.30	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	195.48140	0.19548	222.01050	0.22201	195.481	15.96	0.35	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	480.50810	0.48051	444.62170	0.44462	480.508	15.98	0.65	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	236.58270	0.23658	266.55050	0.26655	236.583	16.06	0.39	0.00	0	88,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	433.78270	0.43378	400.65050	0.40065	433.783	16.06	0.61	0.00	0	1,578.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	362.42730	0.36243	402.24130	0.40224	362.427	16.38	0.51	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	301.50320	0.30150	278.82290	0.27882	301.503	16.43	0.48	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	392.46060	0.39246	433.77480	0.43377	392.461	16.51	0.54	0.00	0	1,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	274.50290	0.27450	253.87640	0.25388	274.503	16.61	0.45	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	256.54190	0.25654	237.30970	0.23731	256.542	16.73	0.42	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	236.37840	0.23638	218.73690	0.21874	236.378	16.88	0.40	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	523.48180	0.52348	570.19450	0.57019	523.482	17.01	0.62	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	220.68180	0.22068	204.29450	0.20429	220.682	17.01	0.38	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	662.20240	0.66220	713.11310	0.71311	662.202	17.49	0.69	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	167.04140	0.16704	155.04830	0.15505	167.041	17.51	0.30	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	145.09510	0.14510	134.93120	0.13493	145.095	17.76	0.27	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	771.87110	0.77187	825.14140	0.82514	771.871	17.84	0.74	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	804.13530	0.80414	857.91380	0.85791	804.135	17.94	0.75	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	911.53440	0.91153	967.01650	0.96702	911.534	18.23	0.79	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	108.73440	0.10873	101.11650	0.10112	108.734	18.23	0.21	0.00	0	1,250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	102.57300	0.10257	95.42090	0.09542	102.573	18.32	0.20	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,005.40060	1.00540	1,062.10140	1.06210	1,005.401	18.48	0.82	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,022.73030	1.02273	1,079.63270	1.07963	1,022.730	18.53	0.82	0.00	0	17,600.00

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	14.18	Put	1,066.38410	1.06638	1,123.76450	1.12376	1,066.384	18.64	0.83	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,110.48110	1.11048	1,168.30520	1.16831	1,110.481	18.75	0.84	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	75.43920	0.07544	70.33170	0.07033	75.439	18.80	0.16	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	74.34190	0.07434	69.31630	0.06932	74.342	18.82	0.15	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,199.89740	1.19990	1,258.51380	1.25851	1,199.897	18.98	0.86	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	52.33070	0.05233	48.98730	0.04899	52.331	19.37	0.11	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	36.38780	0.03639	34.38920	0.03439	36.388	19.93	0.08	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,722.55370	1.72255	1,784.18900	1.78419	1,722.554	20.25	0.93	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	25.43730	0.02544	24.30740	0.02431	25.437	20.50	0.06	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	20.59080	0.02059	19.81970	0.01982	20.591	20.84	0.05	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	14.57720	0.01458	14.21440	0.01421	14.577	21.40	0.03	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,315.52990	2.31553	2,378.38140	2.37838	2,315.530	21.63	0.97	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	12.72990	0.01273	12.48140	0.01248	12.730	21.63	0.03	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	8.78880	0.00879	8.75600	0.00876	8.789	22.26	0.02	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,591.58880	2.59159	2,654.65600	2.65466	2,591.589	22.26	0.98	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	8.02850	0.00803	8.35970	0.00836	8.029	22.42	0.02	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	7.98920	0.00799	8.32420	0.00832	7.989	22.47	0.02	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	7.53410	0.00753	7.86820	0.00787	7.534	23.17	0.02	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	7.25190	0.00725	7.58500	0.00759	7.252	23.67	0.02	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	7.00060	0.00700	7.33210	0.00733	7.001	24.18	0.02	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	6.86320	0.00686	7.19360	0.00719	6.863	24.48	0.02	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	6.05940	0.00606	6.38110	0.00638	6.059	26.84	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	1.17020	0.00117	1.18130	0.00118	1.170	28.95	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.50930	0.00051	0.52060	0.00052	0.509	28.95	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.07990	0.00008	0.08410	0.00008	0.080	28.95	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.21740	13.21740	13.15420	13.15420		16.29	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	537.20430	0.53720	582.05830	0.58206	537.204	17.00	0.60	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	10.02290	0.01002	10.07310	0.01007	10.023	23.69	0.02	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.22190	13.22190	13.15860	13.15860		16.32	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			13.23290	13.23290	13.16960	13.16960		16.34	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	152.66170	0.15266	141.92300	0.14192	152.662	18.05	0.25	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.24400	13.24400	13.18060	13.18060		16.29	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	152.41160	0.15241	141.97240	0.14197	152.412	18.10	0.24	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.24840	13.24840	13.18500	13.18500		16.33	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	883.16140	0.88316	934.06320	0.93406	883.161	17.86	0.72	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	6.00100	0.00600	4.89450	0.00489	6.001	27.93	0.01	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.25290	13.25290	13.18940	13.18940		16.35	0.00	0.00	0	4.00
\$ / R	On 17/07/2017	Any day expiry			13.25950	13.25950	13.19600	13.19600		16.28	0.00	397,125.00	30	280.00
\$ / R	On 21/07/2017	Any day expiry			13.26840	13.26840	13.20480	13.20480		16.33	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.27720	13.27720	13.21360	13.21360		16.37	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	390.87690	0.39088	421.59730	0.42160	390.877	16.25	0.46	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	151.09480	0.15109	140.81310	0.14081	151.095	18.45	0.22	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.28170	13.28170	13.21800	13.21800		16.39	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	570.29740	0.57030	610.26230	0.61026	570.297	16.80	0.56	0.00	0	60.00

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\$ / R	On 27/07/2017	Any day expiry	16.53	Call	19.67150	0.01967	18.77730	0.01878	19.672	22.98	0.03	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.29050	13.29050	13.22660	13.22660		16.33	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry			13.31450	13.31450	13.25030	13.25030		16.33	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.35370	13.35370	13.28920	13.28920		16.31	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	597.82290	0.59782	636.38990	0.63639	597.823	16.57	0.53	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	27.42500	0.02743	27.07510	0.02708	27.425	21.92	0.04	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.39730	13.39730	13.33240	13.33240		16.30	0.00	6,792,431.10	507	49,342.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	76.34190	0.07634	81.29560	0.08130	76.342	15.20	0.12	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	175.05750	0.17506	189.75560	0.18976	175.058	15.35	0.22	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	269.28380	0.26928	290.91180	0.29091	269.284	15.55	0.30	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	748.31810	0.74832	709.64020	0.70964	748.318	15.80	0.64	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	351.01810	0.35102	377.24020	0.37724	351.018	15.80	0.36	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	415.83510	0.41584	445.30310	0.44530	415.835	15.98	0.40	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	552.30800	0.55231	588.34350	0.58834	552.308	16.30	0.48	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	508.91050	0.50891	482.07750	0.48208	508.911	16.47	0.49	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	692.86870	0.69287	733.45410	0.73345	692.869	16.69	0.54	0.00	0	226,200.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	771.81650	0.77182	814.59490	0.81459	771.816	16.90	0.58	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	778.55930	0.77856	821.51560	0.82152	778.559	16.92	0.58	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	295.20530	0.29521	279.88070	0.27988	295.205	17.68	0.32	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,113.39300	1.11339	1,163.19760	1.16320	1,113.393	17.72	0.68	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,191.89810	1.19190	1,242.80400	1.24280	1,191.898	17.90	0.70	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	267.14310	0.26714	253.25450	0.25325	267.143	17.91	0.30	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,312.74840	1.31275	1,365.16240	1.36516	1,312.748	18.17	0.73	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	234.63230	0.23463	222.42800	0.22243	234.632	18.22	0.26	0.00	0	7,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	225.89720	0.22590	214.15100	0.21415	225.897	18.31	0.26	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	198.73830	0.19874	188.18210	0.18818	198.738	18.62	0.23	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	158.88260	0.15888	150.04500	0.15005	158.883	19.01	0.19	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	72.39360	0.07239	68.17470	0.06817	72.394	20.36	0.09	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	48.00120	0.04800	46.07180	0.04607	48.001	20.41	0.07	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	30.02560	0.03003	30.86080	0.03086	30.026	20.29	0.04	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	23.51600	0.02352	25.18560	0.02519	23.516	20.23	0.04	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	22.65720	0.02266	24.42580	0.02443	22.657	20.22	0.04	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	6.75340	0.00675	8.26010	0.00826	6.753	20.10	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.41690	13.41690	13.35180	13.35180		16.29	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	617.94150	0.61794	655.79460	0.65579	617.942	16.45	0.50	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	30.94700	0.03095	20.80340	0.02080	30.947	21.03	0.04	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.41910	13.41910	13.35400	13.35400		16.29	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.47360	13.47360	13.40790	13.40790		16.27	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.48230	13.48230	13.41660	13.41660		16.36	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	345.82280	0.34582	0.00000	0.00000	345.823	15.60	0.33	4,452,510.06	1,000	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	635.35620	0.63536	672.96190	0.67296	635.356	16.36	0.48	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	412.39430	0.41239	0.00000	0.00000	412.394	17.29	0.38	5,138,804.72	1,000	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	49.72530	0.04973	42.86520	0.04287	49.725	21.99	0.06	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.51880	13.51880	13.45320	13.45320		16.31	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 28/11/2017	Any day expiry		13.55100	13.55100	13.48550	13.48550		16.35	0.00	0.00	0	0.00
\$ / R	13.50	Put	Any day expiry	652.01320	0.65201		687.31480	0.68731	652.013	16.29	0.46	0.00	0	60.00
\$ / R	17.74	Call	Any day expiry	64.75420	0.06475		58.50700	0.05851	64.754	22.15	0.07	0.00	0	60.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.59380	13.59380		13.52850	13.52850		16.38	0.00	5,097,675.00	375	89,699.00
\$ / R	11.75	Put	Foreign Exchange Future	85.82080	0.08582		91.82230	0.09182	85.821	15.06	0.10	0.00	0	500.00
\$ / R	12.00	Put	Foreign Exchange Future	122.93270	0.12293		130.81150	0.13081	122.933	15.08	0.14	0.00	0	400.00
\$ / R	12.21	Put	Foreign Exchange Future	162.47070	0.16247		172.35320	0.17235	162.471	15.10	0.17	0.00	0	18,000.00
\$ / R	12.40	Put	Foreign Exchange Future	208.04690	0.20805		221.25510	0.22126	208.047	15.20	0.21	0.00	0	114,600.00
\$ / R	12.50	Put	Foreign Exchange Future	235.60540	0.23561		250.38140	0.25038	235.605	15.26	0.23	0.00	0	2,600.00
\$ / R	12.65	Put	Foreign Exchange Future	281.33690	0.28134		298.60090	0.29860	281.337	15.35	0.26	0.00	0	1,819.00
\$ / R	13.00	Put	Foreign Exchange Future	411.90500	0.41191		436.82570	0.43683	411.905	15.62	0.34	0.00	0	2,580.00
\$ / R	13.12	Put	Foreign Exchange Future	466.05550	0.46606		493.27400	0.49327	466.056	15.77	0.37	0.00	0	40,000.00
\$ / R	13.35	Put	Foreign Exchange Future	580.05450	0.58005		611.64860	0.61165	580.054	16.06	0.42	0.00	0	52,000.00
\$ / R	13.40	Put	Foreign Exchange Future	606.56120	0.60656		639.09920	0.63910	606.561	16.13	0.43	0.00	0	114,600.00
\$ / R	13.50	Call	Foreign Exchange Future	755.17050	0.75517		724.25950	0.72426	755.171	16.25	0.55	0.00	0	500.00
\$ / R	13.91	Put	Foreign Exchange Future	911.51900	0.91152		952.82270	0.95282	911.519	16.81	0.54	0.00	0	34,000.00
\$ / R	14.00	Put	Foreign Exchange Future	971.25710	0.97126	1,013.87760	1,013.87760	1.01388	971.257	16.94	0.56	0.00	0	33,000.00
\$ / R	14.50	Put	Foreign Exchange Future	1,330.71910	1.33072	1,379.84830	1,379.84830	1.37985	1,330.719	17.67	0.65	0.00	0	2,055.00
\$ / R	15.00	Call	Foreign Exchange Future	321.81380	0.32181	309.39030	309.39030	0.30939	321.814	18.42	0.28	0.00	0	3,580.00
\$ / R	15.11	Call	Foreign Exchange Future	301.87140	0.30187	290.14600	290.14600	0.29015	301.871	18.55	0.26	0.00	0	1,900.00
\$ / R	15.12	Call	Foreign Exchange Future	300.12800	0.30013	288.45880	288.45880	0.28846	300.128	18.56	0.26	0.00	0	40,000.00
\$ / R	16.00	Call	Foreign Exchange Future	182.04210	0.18204	174.56980	174.56980	0.17457	182.042	19.59	0.17	0.00	0	117,200.00
\$ / R	17.13	Call	Foreign Exchange Future	106.33830	0.10634	101.25060	101.25060	0.10125	106.338	21.24	0.10	0.00	0	34,000.00
\$ / R	17.17	Call	Foreign Exchange Future	104.56640	0.10457	99.51400	99.51400	0.09951	104.566	21.30	0.10	0.00	0	16,000.00
\$ / R	17.20	Call	Foreign Exchange Future	103.26420	0.10326	98.23870	98.23870	0.09824	103.264	21.35	0.10	0.00	0	16,000.00
\$ / R	17.24	Call	Foreign Exchange Future	101.56290	0.10156	96.57320	96.57320	0.09657	101.563	21.41	0.10	0.00	0	33,000.00
\$ / R	18.06	Call	Foreign Exchange Future	65.82310	0.06582	60.10620	60.10620	0.06011	65.823	22.13	0.07	0.00	0	2,055.00
\$ / R		On 22/12/2017	Any day expiry		13.60230	13.60230	13.53720	13.53720		16.39	0.00	0.00	0	0.00
\$ / R	13.50	Put	Any day expiry	663.79720	0.66380	697.87990	697.87990	0.69788	663.797	16.26	0.45	0.00	0	60.00
\$ / R	18.02	Call	Any day expiry	71.04540	0.07105	65.20970	65.20970	0.06521	71.045	22.13	0.07	0.00	0	60.00
\$ / R		On 13/02/2018	Any day expiry		13.71570	13.71570	13.65050	13.65050		16.39	0.00	0.00	0	70.00
\$ / R		On 15/02/2018	Any day expiry		13.71990	13.71990	13.65470	13.65470		16.39	0.00	0.00	0	0.00
\$ / R		On 19/03/2018	Foreign Exchange Future	13.78820	13.78820		13.72210	13.72210		16.44	0.00	0.00	0	7,755.00
\$ / R	13.00	Put	Foreign Exchange Future	452.05650	0.45206	473.95430	473.95430	0.47395	452.057	15.49	0.32	0.00	0	3,867.00
\$ / R	14.91	Call	Foreign Exchange Future	508.70240	0.50870	491.99790	491.99790	0.49200	508.702	17.87	0.35	0.00	0	8,395.00
\$ / R	15.46	Call	Foreign Exchange Future	397.07710	0.39708	382.90840	382.90840	0.38291	397.077	18.54	0.29	0.00	0	3,867.00
\$ / R		On 25/04/2018	Any day expiry		13.86710	13.86710	13.80020	13.80020		16.45	0.00	0.00	0	0.00
\$ / R	15.00	Put	Any day expiry	1,690.81710	1.69082	1,740.45560	1,740.45560	1.74046	1,690.817	17.86	0.64	0.00	0	1,000.00
\$ / R	15.81	Call	Any day expiry	397.85330	0.39785	385.20420	385.20420	0.38520	397.853	18.79	0.27	0.00	0	2,000.00
\$ / R		On 11/05/2018	Any day expiry		13.90190	13.90190	13.83510	13.83510		16.58	0.00	0.00	0	70.00
\$ / R		On 15/05/2018	Any day expiry		13.91070	13.91070	13.84390	13.84390		16.58	0.00	0.00	0	0.00
\$ / R		On 18/06/2018	Foreign Exchange Future	13.98520	13.98520		13.91840	13.91840		16.79	0.00	0.00	0	3,115.00
\$ / R	11.00	Put	Foreign Exchange Future	33.01760	0.03302	30.48490	30.48490	0.03048	33.018	13.27	0.04	0.00	0	750.00
\$ / R	13.05	Put	Foreign Exchange Future	517.95600	0.51796	540.75910	540.75910	0.54076	517.956	15.78	0.31	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	13.64	Put	801.47160		0.80147		834.77470	0.83477	801.472	16.35	0.41	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	402.64410		0.40264		391.31690	0.39132	402.644	19.37	0.26	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.10800		14.10800		14.04110	14.04110		17.01	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.18470		14.18470		14.11780	14.11780		17.16	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.30970		14.30970		14.24270	14.24270		17.32	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.37760		14.37760		14.31060	14.31060		17.43	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.51140		14.51140		14.44420	14.44420		17.54	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.58370		14.58370		14.51650	14.51650		17.62	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.19720		13.19720		13.13410	13.13410		16.25	0.00	0.00	0	479.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.39730		13.39730		13.33240	13.33240		16.30	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.59380		13.59380		13.52850	13.52850		16.38	0.00	0.00	0	42.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.78820		13.78820		13.72210	13.72210		16.44	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.98520		13.98520		13.91840	13.91840		16.79	0.00	0.00	0	47.00
£ / R	On 25/04/2017	Any day expiry			16.74650		16.74650		16.63560	16.63560		18.50	0.00	4,606,921.00	275	0.00
£ / R	On 28/04/2017	Any day expiry			16.77820		16.77820		16.63680	16.63680		17.75	0.00	0.00	0	97.00
£ / R	On 31/05/2017	Any day expiry			16.88210		16.88210		16.74670	16.74670		17.18	0.00	0.00	0	56.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.94480		16.94480		16.80900	16.80900		17.19	0.00	4,439,537.60	262	56,195.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	687.44830		0.68745		604.67940	0.60468	687.448	16.56	0.67	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	261.60320		0.26160		228.10250	0.22810	261.603	18.38	0.34	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	55.58940		0.05559		48.40970	0.04841	55.589	21.24	0.09	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.24620		17.24620		17.10610	17.10610		17.32	0.00	17,246.20	1	1,945.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.54850		17.54850		17.40530	17.40530		16.52	0.00	0.00	0	215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11930		0.11930		0.11975	0.11975		16.99	0.00	63,946.41	536	3,457.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12162		0.12162		0.12206	0.12206		16.25	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12399		0.12399		0.12443	0.12443		16.57	0.00	0.00	0	0.00
€ / R	On 28/04/2017	Any day expiry			14.29560		14.29560		14.13790	14.13790		17.13	0.00	14,255.70	1	5.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.45310		14.45310		14.30010	14.30010		15.14	0.00	36,306,187.20	2,512	108,452.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.74130		14.74130		14.58440	14.58440		15.30	0.00	515,945.50	35	6,983.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.03210		15.03210		14.87310	14.87310		15.45	0.00	0.00	0	4,478.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	292.84270		0.29284		331.79280	0.33179	292.843	14.79	0.26	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	344.25930		0.34426		310.57880	0.31058	344.259	17.00	0.29	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.33020		15.33020		15.16780	15.16780		15.56	0.00	0.00	0	1,269.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.12656		96.12656		95.83036	95.83036			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.16149		93.16149		92.84955	92.84955			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.92761		91.92761		91.59809	91.59809			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.07026		94.07026		93.72314	93.72314			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.81804		97.81804		97.45695	97.45695			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.41815		96.41815		96.03706	96.03706			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.46411		98.46411		98.07267	98.07267			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
1Y STND	On 15/06/2017	Interest Rate Swap	99.60703	99.60703	99.60703	99.60703	99.60703	99.60703			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.60169	99.60169	99.59948	99.59948	99.59948	99.59948			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.78993	99.78993	99.78599	99.78599	99.78599	99.78599			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.73764	99.73764	99.73127	99.73127	99.73127	99.73127			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.92198	99.92198	99.91263	99.91263	99.91263	99.91263			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.81947	99.81947	99.81558	99.81558	99.81558	99.81558			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.01856	99.01856	99.01227	99.01227	99.01227	99.01227			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.61276	98.61276	98.60366	98.60366	98.60366	98.60366			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.57333	98.57333	98.55839	98.55839	98.55839	98.55839			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.99000	98.99000	98.97000	98.97000	98.97000	98.97000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.42091	99.42091	99.39300	99.39300	99.39300	99.39300			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.86174	99.86174	99.82185	99.82185	99.82185	99.82185			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.78112	96.78112	96.66213	96.66213	96.66213	96.66213			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.07180	96.07180	95.93795	95.93795	95.93795	95.93795			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.32913	95.32913	95.18106	95.18106	95.18106	95.18106			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.55671	95.55671	95.39552	95.39552	95.39552	95.39552			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.78332	97.78332	97.61161	97.61161	97.61161	97.61161			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.96038	97.96038	97.77723	97.77723	97.77723	97.77723			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.18371	99.18371	98.98602	98.98602	98.98602	98.98602			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	533.40700	533.40700	534.08900	534.08900	534.08900	534.08900			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	543.56100	543.56100	544.25800	544.25800	544.25800	544.25800			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	554.12500	554.12500	554.84200	554.84200	554.84200	554.84200			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	565.19000	565.19000	565.91400	565.91400	565.91400	565.91400			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	613.59100	613.59100	615.42600	615.42600	615.42600	615.42600			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	625.27200	625.27200	627.14300	627.14300	627.14300	627.14300			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	637.42400	637.42400	639.34000	639.34000	639.34000	639.34000			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	650.15100	650.15100	652.09700	652.09700	652.09700	652.09700			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	555.41500	555.41500	557.36500	557.36500	557.36500	557.36500			0.00	1,577,378,600.00	284	414.00
ALBI	On 03/08/2017	Index Future	565.98900	565.98900	567.97700	567.97700	567.97700	567.97700			0.00	1,607,408,760.00	284	227.00
ALBI	On 02/11/2017	Index Future	576.98800	576.98800	579.02300	579.02300	579.02300	579.02300			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	588.50900	588.50900	590.57700	590.57700	590.57700	590.57700			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.93730	9.93730	9.92770	9.92770	9.92770	9.92770		13.51	0.00	0.00	0	23,129.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.07500	10.07500	10.06420	10.06420	10.06420	10.06420		13.50	0.00	0.00	0	3,805.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.21250	10.21250	10.20140	10.20140	10.20140	10.20140		13.15	0.00	0.00	0	58.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.71160	9.71160	9.74210	9.74210	9.74210	9.74210		14.05	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.87390	9.87390	9.90380	9.90380	9.90380	9.90380		14.01	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD / R	On 18/12/2017	Foreign Exchange Future		10.03600	10.03600		10.06580	10.06580		13.89	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.32650	13.32650		13.23450	13.23450		15.78	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.60790	13.60790		13.51360	13.51360		15.57	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.89400	13.89400		13.79870	13.79870		15.77	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.91020	1.91020		1.90150	1.90150		15.29	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.92790	1.92790		1.91860	1.91860		15.51	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.94500	1.94500		1.93540	1.93540		15.15	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry		1.90040	1.90040		1.89150	1.89150		14.97	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.94530	1.94530		1.92470	1.92470		15.02	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 04/05/2017	Bond Future		10.57664	77.40526		10.53024	77.69846			0.00	154,810,520.00	2,000	0.00
ES33	On 03/08/2017	Bond Future		10.66069	78.87849		10.61264	79.17789			0.00	157,756,980.00	2,000	9,466.00
ES33	On 02/11/2017	Bond Future		10.74582	76.61903		10.69597	76.92532			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		10.83028	78.14907		10.77884	78.46073			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.79668	80.58644		10.73525	81.02646			0.00	641,226,303.08	7,957	820.00
ES42	On 03/08/2017	Bond Future		10.88159	82.12022		10.81803	82.56931			0.00	653,430,590.54	7,957	7,957.00
ES42	On 02/11/2017	Bond Future		10.96669	79.45430		10.90081	79.91328			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future		11.04839	81.04116		10.98045	81.50840			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		553.75300	553.75300		555.68200	555.68200			0.00	1,628,033,820.00	294	87.00
GOVI	On 03/08/2017	GOVI		564.29500	564.29500		566.26200	566.26200			0.00	1,630,812,550.00	289	389.00

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
GOVI	On 02/11/2017	GOVI	575.26200		575.26200		577.27400	577.27400			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	586.74800		586.74800		588.79300	588.79300			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.69830		1.69830		1.69060	1.69060		16.05	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.72660		1.72660		1.71880	1.71880		16.40	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.75370		1.75370		1.74590	1.74590		16.04	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	127.90707		127.90707		128.13164	128.13164			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	129.03465		129.03465		129.26407	129.26407			0.00	0.00	0	1,914.00
I2025	On 02/11/2017	Bond Future	131.57317		131.57317		131.80902	131.80902			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	132.87694		132.87694		133.11765	133.11765			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	99.42306		99.42306		99.38567	99.38567			0.00	0.00	0	1,772.00
I2029	On 01/02/2018	Bond Future	104.38500		104.38500		104.34729	104.34729			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	105.24301		105.24301		105.20387	105.20387			0.00	0.00	0	5,704.00
I2033	On 03/08/2017	Bond Future	107.26555		107.26555		107.22600	107.22600			0.00	35,075,834.85	327	6,134.00
I2033	On 02/11/2017	Bond Future	108.29876		108.29876		108.26001	108.26001			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	110.48477		110.48477		110.44552	110.44552			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	131.41752		131.41752		131.36901	131.36901			0.00	493,209,952.56	3,753	4,031.00
I2038	On 03/08/2017	Bond Future	132.44627		132.44627		132.39743	132.39743			0.00	499,719,776.71	3,773	20,092.00
I2038	On 02/11/2017	Bond Future	135.05193		135.05193		135.00395	135.00395			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	136.25698		136.25698		136.20804	136.20804			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	127.77503		127.77503		127.72704	127.72704			0.00	1,578,021,620.50	12,350	19,136.00
I2046	On 03/08/2017	Bond Future	130.23053		130.23053		130.18204	130.18204			0.00	1,648,327,818.21	12,657	22,540.00
I2046	On 02/11/2017	Bond Future	131.20908		131.20908		131.16154	131.16154			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	133.85780		133.85780		133.80925	133.80925			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	136.85181		136.85181		136.79982	136.79982			0.00	252,354,737.64	1,844	4,750.00
I2050	On 03/08/2017	Bond Future	137.82000		137.82000		137.76773	137.76773			0.00	254,140,080.00	1,844	24,401.00
I2050	On 02/11/2017	Bond Future	140.53145		140.53145		140.48026	140.48026			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	141.67610		141.67610		141.62368	141.62368			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	247.64500		247.64500		247.76100	247.76100			0.00	0.00	0	448.00
IGOV	On 03/08/2017	Index Future	252.40500		252.40500		252.52300	252.52300			0.00	0.00	0	772.00
IGOV	On 02/11/2017	Index Future	257.37100		257.37100		257.49400	257.49400			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 01/02/2018	Index Future			262.56600		262.56600		262.69200	262.69200			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future			7.32000		92.68000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.26000		92.74000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future			7.21000		92.79000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future			7.19000		92.81000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.15000		92.85000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future			7.13000		92.87000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.08000		92.92000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.07000		92.93000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.09000		92.91000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.12000		92.88000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.17000		92.83000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.22000		92.78000		7.56000	92.44000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12650		0.12650		0.12600	0.12600			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12610		0.12610		0.12570	0.12570			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12560		0.12560		0.12560	0.12560			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.17290		9.17290		9.21260	9.21260		13.83	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.29370		9.29370		9.33270	9.33270		13.82	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.41260		9.41260		9.45260	9.45260		13.64	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.27280		1.27280		1.27120	1.27120			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28750		1.28750		1.28590	1.28590			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30250		1.30250		1.30030	1.30030			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.28400		1.28400		1.27980	1.27980			0.00	64,200.00	50	100.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.28730		1.28730		1.28300	1.28300			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.29090		1.29090		1.28660	1.28660			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.09520		1.09520		1.08880	1.08880			0.00	33,125,419.20	30,246	16,805.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.10030		1.10030		1.09390	1.09390			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.10580		1.10580		1.09940	1.09940			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.67357		115.74140		8.62536	116.07635		8.45	0.00	14,467,675.00	125	91,793.00
R186	On 04/05/2017	Bond Future	8.44	Call	106.65000		0.10665		185.65000	0.18565	106.650	8.24	0.14	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	700.15000		0.70015		930.02000	0.93002	700.150	8.34	0.55	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	84.85000		0.08485		65.92000	0.06592	84.850	8.43	0.11	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	77.41000		0.07741		60.16000	0.06016	77.410	8.43	0.11	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	5.15000		0.00515		4.23000	0.00423	5.150	8.57	0.01	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.71283		112.64168		8.66249	112.98392		8.91	0.00	47,872,714.00	425	39,724.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,642.94000		1.64294		1,513.53000	1.51353	1,642.940	8.85	0.42	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	635.66000		0.63566		575.66000	0.57566	635.660	9.12	0.21	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
R186	On 03/08/2017	Bond Future	9.50	Put	462.94000		0.46294		417.33000	0.41733	462.940	9.21	0.16	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.74667		114.83075		8.69397	115.18131		8.83	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.77436		111.81986		8.71961	112.17614		8.83	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			298.20436		298.20436		298.59073	298.59073			0.00	324,148,139.32	1,087	113.00
R197	On 03/08/2017	Bond Future			297.04291		297.04291		297.43792	297.43792			0.00	322,885,643.17	1,087	2,350.00
R197	On 02/11/2017	Bond Future			302.88663		302.88663		303.29381	303.29381			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			301.94593		301.94593		302.36151	302.36151			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			243.80013		243.80013		243.70857	243.70857			0.00	3,621,894,731.28	14,856	24,283.00
R202	On 03/08/2017	Bond Future			244.82440		244.82440		244.73239	244.73239			0.00	3,637,111,286.40	14,856	25,763.00
R202	On 02/11/2017	Bond Future			249.64087		249.64087		249.55069	249.55069			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			250.93279		250.93279		250.84089	250.84089			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			8.09199		99.89549		8.05790	100.04978		5.99	0.00	0.00	0	14,057.00
R2023	On 03/08/2017	Bond Future			8.10976		101.79678		8.07358	101.95485		5.91	0.00	0.00	0	6,603.00
R2023	On 02/11/2017	Bond Future			8.12539		99.84393		8.08679	100.00645		5.46	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.13168		101.83767		8.09100	102.00235		5.46	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			7.46315		101.44912		7.43725	101.45816		0.29	0.00	0.00	0	27,749.00
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			9.10405		93.92122		9.05615	94.25843			0.00	68,938,175.48	734	31,289.00
R2030	On 03/08/2017	Bond Future			9.15221		91.70214		9.10254	92.04656			0.00	0.00	0	2,494.00
R2030	On 02/11/2017	Bond Future			9.19166		93.48440		9.14014	93.83679			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.22663		91.34586		9.17348	91.70430			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			9.26887		92.72243		9.22591	93.04629		12.26	0.00	0.00	0	22,177.00
R2032	On 03/08/2017	Bond Future			9.31557		94.48725		9.27114	94.81800		12.41	0.00	0.00	0	460.00
R2032	On 02/11/2017	Bond Future			9.35995		92.16509		9.31390	92.50362		12.44	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.40010		94.00560		9.35270	94.34985		12.44	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			9.45398		96.72174		9.40607	97.11666			0.00	0.00	0	8,780.00
R2035	On 03/08/2017	Bond Future			9.50232		98.56268		9.45283	98.96593			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 02/11/2017	Bond Future		9.55053	95.97628		9.49934	96.38869			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.59586	97.89288		9.54318	98.31250			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		9.52933	93.19608		9.48162	93.58840		13.77	0.00	55,917,648.00	600	52,653.00
R2037	On 03/08/2017	Bond Future		9.58199	90.71273		9.53272	91.11328		14.63	0.00	0.00	0	2,194.00
R2037	On 02/11/2017	Bond Future		9.62684	92.47578		9.57596	92.88541		14.74	0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future		9.66827	90.06681		9.61598	90.48367		14.74	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		7.44919	103.86700		7.42831	103.89850		1.27	0.00	0.00	0	27,172.00
R204	On 03/08/2017	Bond Future		7.39929	101.80374		7.37370	101.83671		1.30	0.00	0.00	0	9,540.00
R204	On 02/11/2017	Bond Future		7.28396	103.78226		7.25107	103.81730		0.91	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.04438	101.81349		7.00305	101.84812		0.91	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		9.61438	96.77608		9.56169	97.23902		14.39	0.00	0.00	0	10,745.00
R2040	On 03/08/2017	Bond Future		9.66787	94.11043		9.61348	94.58303		15.31	0.00	52,231,288.65	555	555.00
R2040	On 02/11/2017	Bond Future		9.71368	95.93946		9.65755	96.42263		15.45	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.75623	93.34934		9.69856	93.84111		15.45	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		9.66431	93.64159		9.61660	94.06370		15.04	0.00	1,662,138,222.50	17,750	18,512.00
R2044	On 03/08/2017	Bond Future		9.71696	91.04151		9.66773	91.47252		16.02	0.00	1,617,625,549.68	17,768	17,110.00
R2044	On 02/11/2017	Bond Future		9.76214	92.81092		9.71137	93.25156		16.19	0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future		9.80418	90.28351		9.75206	90.73195		16.19	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		9.65385	92.79026		9.60086	93.27087		15.60	0.00	0.00	0	76,763.00
R2048	On 03/08/2017	Bond Future		9.70091	94.55641		9.64632	95.04693		15.84	0.00	0.00	0	41,589.00
R2048	On 02/11/2017	Bond Future		9.74773	91.95547		9.69143	92.45685		15.99	0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future		9.79199	93.79183		9.73418	94.30215		15.99	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		7.53047	101.59699		7.51047	101.64466		2.27	0.00	0.00	0	76,227.00
R207	On 03/08/2017	Bond Future		7.51409	99.88750		7.49144	99.93691		2.34	0.00	0.00	0	2,101.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,536.19000	1.53619	1,581.03000	1.58103	1,536.190	2.42	0.88	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.46227	101.82881		7.43615	101.88058		2.03	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.37042	100.21968		7.34130	100.27140		2.03	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.69577		97.57811		7.67099	97.65863		3.70	0.00	31,615,307.64	324	19,014.00
R208	On 03/08/2017	Bond Future			7.69322		99.43531		7.66626	99.51817		3.74	0.00	0.00	0	4,716.00
R208	On 02/11/2017	Bond Future			7.67819		97.96538		7.64852	98.05123		3.33	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.64367		99.92165		7.61176	100.00817		3.33	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			9.42363		72.88901		9.37553	73.22061		14.34	0.00	237,326,616.56	3,256	56,293.00
R209	On 04/05/2017	Bond Future	8.93	Call	8.75000		0.00875		21.23000	0.02123	8.750	13.85	0.02	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,020.89000		1.02089		852.22000	0.85222	1,020.890	14.09	0.65	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	173.47000		0.17347		139.21000	0.13921	173.470	14.27	0.19	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.46766		74.27629		9.41813	74.61476		14.62	0.00	185,690,725.00	2,500	10,835.00
R209	On 02/11/2017	Bond Future			9.50955		72.56946		9.45847	72.91554		14.83	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	517.92000		0.51792		573.45000	0.57345	517.920	14.24	0.14	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,624.84000		1.62484		1,753.30000	1.75330	1,624.840	14.39	0.34	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,741.15000		1.74115		1,640.48000	1.64048	1,741.150	15.05	0.32	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	815.52000		0.81552		762.01000	0.76201	815.520	15.59	0.18	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.54768		74.01865		9.49528	74.37085		14.83	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			184.59579		184.59579		184.52725	184.52725			0.00	0.00	0	1,503.00
R210	On 03/08/2017	Bond Future			188.14321		188.14321		188.07405	188.07405			0.00	0.00	0	195.00
R210	On 02/11/2017	Bond Future			189.44427		189.44427		189.37629	189.37629			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			193.26842		193.26842		193.19934	193.19934			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			148.53536		148.53536		148.48098	148.48098			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future			149.36263		149.36263		149.30784	149.30784			0.00	0.00	0	3,858.00
R212	On 02/11/2017	Bond Future			152.30108		152.30108		152.24743	152.24743			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			153.31530		153.31530		153.26065	153.26065			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			9.14349		84.69046		9.09529	85.02104		11.96	0.00	0.00	0	44,151.00

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
R213	On 03/08/2017	Bond Future	9.18503		86.30239		9.13521	86.63993		12.15	0.00	0.00	0	2,341.00
R213	On 02/11/2017	Bond Future	9.22632		84.42886		9.17474	84.77410		12.21	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.26421		86.11477		9.21108	86.46605		12.21	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	9.57367		72.57712		9.52058	72.95652		15.08	0.00	34,111,246.40	470	35,332.00
R214	On 03/08/2017	Bond Future	9.61837		73.95848		9.56374	74.34563		15.38	0.00	0.00	0	2,797.00
R214	On 02/11/2017	Bond Future	9.66279		72.09861		9.60649	72.49441		15.63	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.70456		73.53839		9.64681	73.94121		15.63	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	22,442.16000	22,442.16000		22,300.75000	22,300.75000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.47640		9.47640		9.43600	9.43600		14.09	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.61900		3.61900		3.60990	3.60990		14.76	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.38500		1.38500		1.36460	1.36460			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.35890		1.35890		1.33910	1.33910			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.33450		1.33450		1.31570	1.31570			0.00	0.00	0	0.00
Total for Derivatives :												25,601,603,969.76	229,574	4,166,152.00
Grand Total:												25,601,603,969.76	229,574	4,166,152.00