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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 03/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 04/05/2017	Any day expiry	13.34570	13.34570	13.28490	13.28490		23.95	0.00	0.00	0	5,000.00
\$ / R	13.22	Put	25.99710	0.02600	58.14250	0.05814	25.997	25.98	0.24	0.00	0.00	0	25,000.00
\$ / R	13.65	Call	7.93680	0.00794	13.82430	0.01382	7.937	30.74	0.08	0.00	0.00	0	1,000.00
\$ / R		On 05/05/2017	Any day expiry	13.34570	13.34570	13.28490	13.28490		21.42	0.00	0.00	0	0.00
\$ / R	13.33	Call	93.74100	0.09374	78.68740	0.07869	93.741	21.75	0.53	0.00	0.00	0	2,500.00
\$ / R		On 08/05/2017	Any day expiry	13.35030	13.35030	13.29180	13.29180		17.87	0.00	0.00	0	0.00
\$ / R	13.01	Call	364.73670	0.36474	323.79530	0.32380	364.737	20.99	0.86	0.00	0.00	0	2,500.00
\$ / R		On 11/05/2017	Any day expiry	13.35710	13.35710	13.29870	13.29870		17.89	0.00	0.00	0	70.00
\$ / R	13.00	Put	35.57710	0.03558	50.26920	0.05027	35.577	19.50	0.17	0.00	0.00	0	34,000.00
\$ / R	15.00	Call	0.74400	0.00074	0.92090	0.00092	0.744	29.45	0.00	0.00	0.00	0	34,000.00
\$ / R		On 12/05/2017	Any day expiry	13.35940	13.35940	13.30100	13.30100		17.77	0.00	0.00	0	0.00
\$ / R	13.60	Call	64.69520	0.06470	56.38840	0.05639	64.695	18.53	0.27	0.00	0.00	0	20,000.00
\$ / R	14.25	Call	6.21770	0.00622	6.16520	0.00617	6.218	22.32	0.03	0.00	0.00	0	1,250.00
\$ / R		On 15/05/2017	Any day expiry	13.36630	13.36630	13.30780	13.30780		16.82	0.00	0.00	0	10.00
\$ / R	12.75	Put	14.19230	0.01419	19.76510	0.01977	14.192	18.03	0.07	0.00	0.00	0	300.00
\$ / R	12.90	Put	28.68960	0.02869	39.42010	0.03942	28.690	17.73	0.13	0.00	0.00	0	100.00

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 17/05/2017	Any day expiry										
					13.37090	13.37090	13.31230	13.31230		16.81	0.00	0.00	0	0.00
\$ / R	13.05	Put	On 17/05/2017	Any day expiry	59.98920	0.05999	78.89120	0.07889	59.989	17.03	0.23	0.00	0	100.00
\$ / R			On 19/05/2017	Any day expiry	13.37550	13.37550	13.31690	13.31690		16.81	0.00	0.00	0	1,140.00
\$ / R			On 26/05/2017	Any day expiry	13.39160	13.39160	13.33270	13.33270		16.56	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 26/05/2017	Any day expiry	285.72460	0.28572	329.73380	0.32973	285.725	16.89	0.57	0.00	0	60.00
\$ / R	15.97	Call	On 26/05/2017	Any day expiry	1.22220	0.00122	1.36930	0.00137	1.222	26.50	0.00	0.00	0	60.00
\$ / R			On 30/05/2017	Any day expiry	13.40080	13.40080	13.34180	13.34180		16.21	0.00	0.00	0	1,391.00
\$ / R			On 31/05/2017	Any day expiry	13.40310	13.40310	13.34410	13.34410		16.23	0.00	0.00	0	1,200.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.44640	13.44640	13.38710	13.38710		16.23	0.00	647,148,339.20	48,128	917,167.00
\$ / R	11.78	Put	On 19/06/2017	Foreign Exchange Future	6.12620	0.00613	6.96980	0.00697	6.126	18.03	0.02	0.00	0	4,500.00
\$ / R	12.00	Put	On 19/06/2017	Foreign Exchange Future	8.69110	0.00869	9.89120	0.00989	8.691	16.79	0.03	1,132,692.66	3,060	60,150.00
\$ / R	12.10	Put	On 19/06/2017	Foreign Exchange Future	10.26470	0.01026	12.67710	0.01268	10.265	16.22	0.03	0.00	0	2,000.00
\$ / R	12.25	Put	On 19/06/2017	Foreign Exchange Future	16.63140	0.01663	20.45720	0.02046	16.631	16.08	0.05	0.00	0	4,500.00
\$ / R	12.30	Put	On 19/06/2017	Foreign Exchange Future	19.40640	0.01941	23.82530	0.02383	19.406	16.04	0.06	0.00	0	2,000.00
\$ / R	12.50	Put	On 19/06/2017	Foreign Exchange Future	34.83620	0.03484	42.34530	0.04235	34.836	15.86	0.09	0.00	0	1,000.00
\$ / R	12.65	Call	On 19/06/2017	Foreign Exchange Future	848.66270	0.84866	800.02730	0.80003	848.663	15.72	0.87	0.00	0	3,000.00
\$ / R	12.71	Put	On 19/06/2017	Foreign Exchange Future	60.99180	0.06099	73.12950	0.07313	60.992	15.67	0.15	0.00	0	17,600.00
\$ / R	12.76	Call	On 19/06/2017	Foreign Exchange Future	755.53780	0.75554	709.91600	0.70992	755.538	15.62	0.83	0.00	0	50.00
\$ / R	12.80	Put	On 19/06/2017	Foreign Exchange Future	76.26510	0.07627	92.00100	0.09200	76.265	15.58	0.18	0.00	0	4,000.00
\$ / R	12.90	Put	On 19/06/2017	Foreign Exchange Future	99.36700	0.09937	118.10420	0.11810	99.367	15.68	0.22	0.00	0	3,500.00
\$ / R	12.92	Call	On 19/06/2017	Foreign Exchange Future	630.92800	0.63093	590.98350	0.59098	630.928	15.70	0.77	0.00	0	33,000.00
\$ / R	13.00	Call	On 19/06/2017	Foreign Exchange Future	573.45090	0.57345	536.03820	0.53604	573.451	15.78	0.73	0.00	0	1,578.00
\$ / R	13.00	Put	On 19/06/2017	Foreign Exchange Future	127.05090	0.12705	148.93820	0.14894	127.051	15.78	0.27	0.00	0	88,455.00
\$ / R	13.25	Put	On 19/06/2017	Foreign Exchange Future	218.02800	0.21803	248.07290	0.24807	218.028	16.03	0.39	0.00	0	100.00
\$ / R	13.27	Call	On 19/06/2017	Foreign Exchange Future	403.10450	0.40310	374.49850	0.37450	403.104	16.05	0.60	0.00	0	3,000.00
\$ / R	13.30	Put	On 19/06/2017	Foreign Exchange Future	240.10950	0.24011	271.77060	0.27177	240.110	16.08	0.41	0.00	0	1,638.00
\$ / R	13.34	Call	On 19/06/2017	Foreign Exchange Future	365.11810	0.36512	338.75710	0.33876	365.118	16.12	0.57	0.00	0	4,000.00
\$ / R	13.39	Call	On 19/06/2017	Foreign Exchange Future	339.55290	0.33955	314.76050	0.31476	339.553	16.17	0.54	0.00	0	4,000.00
\$ / R	13.45	Call	On 19/06/2017	Foreign Exchange Future	310.58270	0.31058	289.21030	0.28921	310.583	16.23	0.51	0.00	0	3,000.00
\$ / R	13.50	Put	On 19/06/2017	Foreign Exchange Future	343.07560	0.34308	382.42460	0.38242	343.076	16.36	0.52	0.00	0	100.00
\$ / R	13.50	Call	On 19/06/2017	Foreign Exchange Future	289.47560	0.28948	269.52460	0.26952	289.476	16.36	0.48	0.00	0	4,750.00
\$ / R	13.69	Put	On 19/06/2017	Foreign Exchange Future	463.79680	0.46380	507.95460	0.50795	463.797	16.87	0.61	0.00	0	250.00
\$ / R	13.70	Call	On 19/06/2017	Foreign Exchange Future	216.99870	0.21700	202.08250	0.20208	216.999	16.90	0.39	0.00	0	500.00
\$ / R	13.80	Call	On 19/06/2017	Foreign Exchange Future	178.26470	0.18726	174.47200	0.17447	187.265	17.17	0.35	0.00	0	1,500.00
\$ / R	13.83	Put	On 19/06/2017	Foreign Exchange Future	562.70590	0.56271	609.80010	0.60980	562.706	17.25	0.66	0.00	0	2,280.00
\$ / R	13.87	Put	On 19/06/2017	Foreign Exchange Future	592.34220	0.59234	640.18330	0.64018	592.342	17.36	0.68	0.00	0	30,000.00
\$ / R	14.00	Call	On 19/06/2017	Foreign Exchange Future	138.83200	0.13883	129.54020	0.12954	138.832	17.71	0.27	0.00	0	1,100.00
\$ / R	14.00	Put	On 19/06/2017	Foreign Exchange Future	692.43200	0.69243	742.44020	0.74244	692.432	17.71	0.73	0.00	0	3,800.00
\$ / R	14.04	Call	On 19/06/2017	Foreign Exchange Future	130.69830	0.13070	121.99680	0.12200	130.698	17.82	0.26	0.00	0	37.00
\$ / R	14.11	Put	On 19/06/2017	Foreign Exchange Future	781.11830	0.78112	832.47040	0.83247	781.118	18.00	0.76	0.00	0	2,850.00
\$ / R	14.13	Put	On 19/06/2017	Foreign Exchange Future	797.52580	0.79753	849.13720	0.84914	797.526	18.05	0.77	0.00	0	17,600.00
\$ / R	14.18	Put	On 19/06/2017	Foreign Exchange Future	839.00200	0.83900	891.22860	0.89123	839.002	18.17	0.78	0.00	0	1,400.00
\$ / R	14.23	Put	On 19/06/2017	Foreign Exchange Future	881.09320	0.88109	933.89010	0.93389	881.093	18.29	0.80	0.00	0	2,000.00
\$ / R	14.25	Call	On 19/06/2017	Foreign Exchange Future	94.49280	0.09449	88.20720	0.08821	94.493	18.34	0.20	0.00	0	100.00

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	14.26	Call	93.02650	0.09303	86.84640	0.08685	93.026	18.36	0.20	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	966.96870	0.96697	1,020.78290	1.02078	966.969	18.53	0.82	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	74.69630	0.07470	69.83270	0.06983	74.696	18.70	0.16	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	63.83690	0.06384	59.74610	0.05975	63.837	18.94	0.14	12,415,377.91	6,541	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	43.12760	0.04313	40.48420	0.04048	43.128	19.54	0.10	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,478.03760	1.47804	1,535.24510	1.53525	1,478.038	19.85	0.92	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	28.77930	0.02878	27.12590	0.02713	28.779	20.08	0.07	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	24.45380	0.02445	23.12800	0.02313	24.454	20.28	0.06	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	22.54520	0.02255	21.36080	0.02136	22.545	20.38	0.06	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	15.05280	0.01505	14.39970	0.01440	15.053	20.90	0.04	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,066.42550	2.06643	2,125.22000	2.12522	2,066.425	21.10	0.97	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	12.82550	0.01283	12.32000	0.01232	12.825	21.10	0.03	289,965.50	653	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	8.23930	0.00824	8.01300	0.00801	8.239	21.68	0.02	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,341.83930	2.34184	2,400.91300	2.40091	2,341.839	21.68	0.98	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	7.38800	0.00739	7.20840	0.00721	7.388	21.82	0.02	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	7.27400	0.00727	7.10050	0.00710	7.274	21.84	0.02	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	5.86160	0.00586	5.76020	0.00576	5.862	22.13	0.02	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	5.03310	0.00503	4.97030	0.00497	5.033	22.34	0.01	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	4.58200	0.00458	4.78600	0.00479	4.582	22.71	0.01	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	4.48400	0.00448	4.68630	0.00469	4.484	23.03	0.01	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	3.92950	0.00393	4.11950	0.00412	3.929	25.55	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	1.19260	0.00119	1.06490	0.00106	1.193	29.67	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.49670	0.00050	0.44130	0.00044	0.497	29.67	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.06990	0.00007	0.06150	0.00006	0.070	29.67	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.46690	13.46690	13.40750	13.40750		16.29	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	362.50570	0.36251	400.56270	0.40056	362.506	16.41	0.50	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	7.28920	0.00729	7.25820	0.00726	7.289	22.25	0.02	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.47140	13.47140	13.41200	13.41200		16.32	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			13.48280	13.48280	13.42330	13.42330		16.34	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	193.11470	0.19311	180.89570	0.18090	193.115	17.55	0.32	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.49410	13.49410	13.43440	13.43440		16.29	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	191.87940	0.19188	179.86180	0.17986	191.879	17.63	0.30	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.49860	13.49860	13.43880	13.43880		16.32	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	680.39780	0.68040	726.16410	0.72616	680.398	17.37	0.65	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	5.15730	0.00516	4.35240	0.00435	5.157	27.34	0.01	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.50320	13.50320	13.44330	13.44330		16.35	0.00	0.00	0	4.00
\$ / R	On 17/07/2017	Any day expiry			13.50990	13.50990	13.44990	13.44990		16.27	0.00	0.00	0	280.00
\$ / R	On 21/07/2017	Any day expiry			13.51900	13.51900	13.45880	13.45880		16.33	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.52800	13.52800	13.46770	13.46770		16.27	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	261.47150	0.26147	289.19060	0.28919	261.472	15.91	0.36	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	186.98910	0.18699	176.30230	0.17630	186.989	18.02	0.27	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.53260	13.53260	13.47210	13.47210		16.38	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	408.51720	0.40852	443.46320	0.44346	408.517	16.32	0.47	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	18.86960	0.01887	18.09670	0.01810	18.870	22.13	0.03	0.00	0	60.00

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\$ / R	On 31/07/2017	Any day expiry		13.54160	13.54160		13.48100	13.48100		16.33	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry		13.56640	13.56640		13.50540	13.50540		16.34	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry		13.60700	13.60700		13.54540	13.54540		16.32	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	446.12130	0.44612	479.87610	0.47988	446.121	16.20	0.45	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	31.54690	0.03155	28.77280	0.02877	31.547	21.66	0.05	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future		13.65200	13.65200		13.58970	13.58970		16.33	0.00	4,218,468.00	309	49,356.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	52.06790	0.05207	56.83870	0.05684	52.068	15.70	0.08	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	112.24140	0.11224	125.66260	0.12566	112.241	15.16	0.16	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	183.10270	0.18310	201.58430	0.20158	183.103	15.34	0.23	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	897.55880	0.89756	858.51870	0.85852	897.559	15.49	0.71	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	245.55880	0.24556	268.81870	0.26882	245.559	15.49	0.29	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	298.80080	0.29880	324.92780	0.32493	298.801	15.67	0.33	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	414.49140	0.41449	445.85110	0.44585	414.491	16.01	0.41	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	616.70140	0.61670	587.70390	0.58770	616.701	16.14	0.56	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Call	556.55890	0.55656	530.48660	0.53049	556.559	16.31	0.53	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	534.55890	0.53456	570.78660	0.57079	534.559	16.31	0.47	0.00	0	226,450.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	605.13180	0.60513	643.78980	0.64379	605.132	16.51	0.51	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	611.22740	0.61123	650.05500	0.65005	611.227	16.53	0.51	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	357.20500	0.35721	340.32770	0.34033	357.205	17.32	0.38	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	919.66160	0.91966	965.34620	0.96535	919.662	17.35	0.63	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	993.22390	0.99322	1,040.19050	1.04019	993.224	17.53	0.65	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	322.69390	0.32269	307.49820	0.30750	322.694	17.55	0.35	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,107.58150	1.10758	1,156.25830	1.15626	1,107.581	17.81	0.68	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	282.96620	0.28297	269.65260	0.26965	282.966	17.87	0.31	0.00	0	7,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	272.29530	0.27230	259.47670	0.25948	272.295	17.96	0.30	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	239.09340	0.23909	227.82570	0.22783	239.093	18.28	0.27	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	193.56030	0.19356	183.93190	0.18393	193.560	18.80	0.22	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	87.81870	0.08782	83.67250	0.08367	87.819	20.22	0.11	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	64.84790	0.06485	59.98640	0.05999	64.848	20.79	0.09	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	42.29120	0.04229	38.82370	0.03882	42.291	20.77	0.06	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	33.90970	0.03391	31.00420	0.03100	33.910	20.75	0.05	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	32.79160	0.03279	29.96290	0.02996	32.792	20.75	0.05	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	10.56210	0.01056	9.47400	0.00947	10.562	20.71	0.02	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry		13.67220	13.67220		13.60970	13.60970		16.32	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	472.72510	0.47273	513.20860	0.51321	472.725	16.13	0.43	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	39.17820	0.03918	7.91170	0.00791	39.178	21.13	0.05	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry		13.67450	13.67450		13.61190	13.61190		16.32	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry		13.73080	13.73080		13.66740	13.66740		16.38	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry		13.73980	13.73980		13.67630	13.67630		16.40	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	250.98410	0.25098	271.62270	0.27162	250.984	15.39	0.27	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	495.35380	0.49535	527.95460	0.52795	495.354	16.07	0.42	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	491.24730	0.49125	470.26250	0.47026	491.247	16.97	0.44	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	57.15140	0.05715	56.95840	0.05696	57.151	21.74	0.07	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry		13.77780	13.77780		13.71390	13.71390		16.34	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			13.81120	13.81120		13.74680	13.74680		16.38	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	514.66760	0.51467	546.93400	0.54693	514.668	15.99	0.40	0.00	0	60.00			
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	76.95270	0.07695	74.07380	0.07407	76.953	22.09	0.08	0.00	0	60.00			
\$ / R			On 18/12/2017	Foreign Exchange Future	13.85570	13.85570	13.79080	13.79080		16.40	0.00	8,313,420.00	600	87,774.00			
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	58.60050	0.05860	64.49360	0.06449	58.601	15.10	0.08	0.00	0	500.00			
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	85.38530	0.08539	93.47830	0.09348	85.385	15.07	0.10	0.00	0	400.00			
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	114.59590	0.11460	124.90520	0.12491	114.596	15.04	0.13	0.00	0	18,000.00			
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future	147.13480	0.14713	159.73540	0.15974	147.135	15.02	0.16	0.00	0	114,600.00			
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	167.96790	0.16797	183.00700	0.18301	167.968	15.04	0.18	0.00	0	2,600.00			
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future	204.90930	0.20491	222.14780	0.22215	204.909	15.14	0.21	0.00	0	1,819.00			
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	311.44510	0.31145	334.14410	0.33414	311.445	15.38	0.28	0.00	0	2,580.00			
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	354.79350	0.35479	379.93900	0.37994	354.793	15.46	0.31	0.00	0	40,000.00			
\$ / R	13.18	Put	On 18/12/2017	Foreign Exchange Future	378.55720	0.37856	405.51010	0.40551	378.557	15.52	0.32	0.00	0	16,000.00			
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	453.20020	0.45320	483.03730	0.48304	453.200	15.74	0.36	0.00	0	52,000.00			
\$ / R	13.40	Put	On 18/12/2017	Foreign Exchange Future	476.57550	0.47658	507.25180	0.50725	476.576	15.81	0.37	0.00	0	114,600.00			
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future	880.92610	0.88093	848.35810	0.84836	880.926	15.94	0.61	0.00	0	500.00			
\$ / R	13.91	Put	On 18/12/2017	Foreign Exchange Future	750.42190	0.75042	789.35050	0.78935	750.422	16.49	0.49	0.00	0	34,000.00			
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	805.41260	0.80541	845.60840	0.84561	805.413	16.62	0.51	0.00	0	33,000.00			
\$ / R	14.50	Put	On 18/12/2017	Foreign Exchange Future	1,140.62810	1.14063	1,187.04630	1.18705	1,140.628	17.34	0.60	0.00	0	2,055.00			
\$ / R	15.00	Call	On 18/12/2017	Foreign Exchange Future	376.13510	0.37614	362.70280	0.36270	376.135	18.12	0.32	0.00	0	3,580.00			
\$ / R	15.11	Call	On 18/12/2017	Foreign Exchange Future	354.34600	0.35435	341.79580	0.34180	354.346	18.30	0.30	0.00	0	1,900.00			
\$ / R	15.12	Call	On 18/12/2017	Foreign Exchange Future	352.43780	0.35244	339.96700	0.33997	352.438	18.31	0.30	0.00	0	40,000.00			
\$ / R	16.00	Call	On 18/12/2017	Foreign Exchange Future	214.47980	0.21448	206.44420	0.20644	214.480	19.40	0.20	0.00	0	117,200.00			
\$ / R	17.13	Call	On 18/12/2017	Foreign Exchange Future	121.79710	0.12180	117.47790	0.11748	121.797	20.96	0.12	0.00	0	34,000.00			
\$ / R	17.17	Call	On 18/12/2017	Foreign Exchange Future	119.72860	0.11973	115.47100	0.11547	119.729	21.03	0.11	0.00	0	16,000.00			
\$ / R	17.20	Call	On 18/12/2017	Foreign Exchange Future	118.21050	0.11821	113.99750	0.11400	118.210	21.07	0.11	0.00	0	16,000.00			
\$ / R	17.24	Call	On 18/12/2017	Foreign Exchange Future	116.22550	0.11623	112.07140	0.11207	116.225	21.14	0.11	0.00	0	33,000.00			
\$ / R	18.06	Call	On 18/12/2017	Foreign Exchange Future	82.56680	0.08257	78.17670	0.07818	82.567	22.36	0.08	0.00	0	2,055.00			
\$ / R			On 22/12/2017	Any day expiry	13.86460	13.86460	13.79960	13.79960		16.41	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 22/12/2017	Any day expiry	528.02620	0.52803	560.26050	0.56026	528.026	15.95	0.39	0.00	0	60.00			
\$ / R	18.02	Call	On 22/12/2017	Any day expiry	88.89960	0.08890	84.20850	0.08421	88.900	22.36	0.08	0.00	0	60.00			
\$ / R			On 13/02/2018	Any day expiry	13.98210	13.98210	13.91570	13.91570		16.44	0.00	0.00	0	70.00			
\$ / R			On 15/02/2018	Any day expiry	13.98640	13.98640	13.92000	13.92000		16.44	0.00	0.00	0	0.00			
\$ / R			On 19/03/2018	Foreign Exchange Future	14.05610	14.05610	13.98900	13.98900		16.44	0.00	2,811,220.00	200	8,294.00			
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	354.91190	0.35491	378.82990	0.37883	354.912	15.27	0.27	0.00	0	3,867.00			
\$ / R	14.91	Call	On 19/03/2018	Foreign Exchange Future	581.82150	0.58182	564.71820	0.56472	581.822	17.55	0.39	0.00	0	8,395.00			
\$ / R	15.46	Call	On 19/03/2018	Foreign Exchange Future	456.91160	0.45691	443.39120	0.44339	456.912	18.30	0.32	0.00	0	3,867.00			
\$ / R			On 25/04/2018	Any day expiry	14.13670	14.13670	14.06870	14.06870		16.44	0.00	0.00	0	0.00			
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	1,497.55060	1.49755	1,547.89300	1.54789	1,497.551	17.56	0.60	0.00	0	1,000.00			
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	454.45680	0.45446	441.96920	0.44197	454.457	18.55	0.30	0.00	0	2,000.00			
\$ / R			On 11/05/2018	Any day expiry	14.17170	14.17170	14.10370	14.10370		16.52	0.00	0.00	0	70.00			
\$ / R			On 15/05/2018	Any day expiry	14.18060	14.18060	14.11260	14.11260		16.58	0.00	0.00	0	0.00			
\$ / R			On 18/06/2018	Foreign Exchange Future	14.25620	14.25620	14.18830	14.18830		16.74	0.00	0.00	0	3,115.00			
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	24.41110	0.02441	28.24850	0.02825	24.411	13.45	0.03	0.00	0	750.00			

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	417.01720		0.41702		437.70170	0.43770	417.017	15.49	0.27	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	665.66200		0.66566		695.48130	0.69548	665.662	15.97	0.36	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	454.26700		0.45427		439.69180	0.43969	454.267	19.14	0.28	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.38080		14.38080		14.31310	14.31310		17.02	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.45860		14.45860		14.39100	14.39100		17.13	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.58540		14.58540		14.51800	14.51800		17.33	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.65430		14.65430		14.58700	14.58700		17.40	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.79000		14.79000		14.72290	14.72290		17.55	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.86340		14.86340		14.79640	14.79640		17.59	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.44640		13.44640		13.38710	13.38710		16.23	0.00	228,588.80	17	498.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.65200		13.65200		13.58970	13.58970		16.33	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.85570		13.85570		13.79080	13.79080		16.40	0.00	0.00	0	43.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.05610		14.05610		13.98900	13.98900		16.44	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.25620		14.25620		14.18830	14.18830		16.74	0.00	0.00	0	47.00
£ / R	On 31/05/2017	Any day expiry			17.30280		17.30280		17.25890	17.25890		16.85	0.00	0.00	0	69.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.36860		17.36860		17.32430	17.32430		16.88	0.00	3,161,085.20	182	58,468.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	962.83470		0.96283		932.10110	0.93210	962.835	15.72	0.83	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	367.40430		0.36740		357.10450	0.35710	367.404	17.23	0.46	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	70.77760		0.07078		70.13240	0.07013	70.778	20.41	0.12	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.68150		17.68150		17.63390	17.63390		17.23	0.00	831,030.50	47	1,967.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.99750		17.99750		17.94690	17.94690		16.59	0.00	17,997,500.00	1,000	1,215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11992		0.11992		0.11955	0.11955		16.27	0.00	0.00	0	3,315.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12227		0.12227		0.12187	0.12187		15.02	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12468		0.12468		0.12426	0.12426		15.00	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry			14.63790		14.63790		14.56700	14.56700		15.28	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.69980		14.69980		14.62860	14.62860		15.95	0.00	26,974,133.00	1,835	76,485.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.99600		14.99600		14.92120	14.92120		15.54	0.00	269,928.00	18	6,708.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.29860		15.29860		15.22020	15.22020		15.65	0.00	0.00	0	4,578.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	225.63920		0.22564		239.18300	0.23918	225.639	14.90	0.21	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	409.59980		0.40960		385.91420	0.38591	409.600	16.91	0.33	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.60380		15.60380		15.52150	15.52150		15.69	0.00	0.00	0	2,169.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.95429		95.95429		96.06083	96.06083			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.98733		92.98733		93.09766	93.09766			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.74343		91.74343		91.85704	91.85704			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.87402		93.87402		93.98835	93.98835			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.60944		97.60944		97.72346	97.72346			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.19144		96.19144		96.30890	96.30890			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.23017		98.23017		98.34826	98.34826			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	99.60701	99.60701	99.60701	99.60701	99.60701	99.60701			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.60976	99.60976	99.60930	99.60930	99.60930	99.60930			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.80504	99.80504	99.80509	99.80509	99.80509	99.80509			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.75242	99.75242	99.75365	99.75365	99.75365	99.75365			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.93590	99.93590	99.93517	99.93517	99.93517	99.93517			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.83440	99.83440	99.83473	99.83473	99.83473	99.83473			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.03466	99.03466	99.03534	99.03534	99.03534	99.03534			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.62572	98.62572	98.62522	98.62522	98.62522	98.62522			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.58209	98.58209	98.58258	98.58258	98.58258	98.58258			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.99000	98.99000	98.99000	98.99000	98.99000	98.99000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.41614	99.41614	99.41966	99.41966	99.41966	99.41966			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.84507	99.84507	99.85141	99.85141	99.85141	99.85141			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.66732	96.66732	96.70441	96.70441	96.70441	96.70441			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.94218	95.94218	95.98395	95.98395	95.98395	95.98395			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.18156	95.18156	95.22952	95.22952	95.22952	95.22952			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.39084	95.39084	95.44543	95.44543	95.44543	95.44543			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.60196	97.60196	97.66253	97.66253	97.66253	97.66253			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.76578	97.76578	97.83190	97.83190	97.83190	97.83190			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.98326	98.98326	99.05351	99.05351	99.05351	99.05351			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	534.54500	534.54500	533.99800	533.99800	533.99800	533.99800			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	544.70000	544.70000	544.14400	544.14400	544.14400	544.14400			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	555.25700	555.25700	554.69400	554.69400	554.69400	554.69400			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	566.33800	566.33800	565.77000	565.77000	565.77000	565.77000			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	614.30700	614.30700	613.36400	613.36400	613.36400	613.36400			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	625.97800	625.97800	625.01800	625.01800	625.01800	625.01800			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	638.10900	638.10900	637.13600	637.13600	637.13600	637.13600			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	650.84400	650.84400	649.85800	649.85800	649.85800	649.85800			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	555.98600	555.98600	555.03500	555.03500	555.03500	555.03500			0.00	11,119,720.00	2	34.00
ALBI	On 03/08/2017	Index Future	566.54900	566.54900	565.58100	565.58100	565.58100	565.58100			0.00	22,661,960.00	4	640.00
ALBI	On 02/11/2017	Index Future	577.52900	577.52900	576.54700	576.54700	576.54700	576.54700			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	589.05500	589.05500	588.05900	588.05900	588.05900	588.05900			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.01910	10.01910	10.05550	10.05550	10.05550	10.05550		13.32	0.00	0.00	0	22,724.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.15890	10.15890	10.19420	10.19420	10.19420	10.19420		13.40	0.00	0.00	0	2,805.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.29920	10.29920	10.33370	10.33370	10.33370	10.33370		13.07	0.00	0.00	0	653.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.81330	9.81330	9.75430	9.75430	9.75430	9.75430		13.86	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.97850	9.97850	9.91660	9.91660	9.91660	9.91660		13.91	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.14520	10.14520	10.08120	10.08120	10.08120	10.08120		13.85	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
CHF / R	On 19/06/2017	Foreign Exchange Future			13.60120		13.60120		13.50770	13.50770		15.92	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future			13.89030		13.89030		13.79350	13.79350		15.94	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future			14.18660		14.18660		14.08650	14.08650		15.98	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future			1.94280		1.94280		1.93280	1.93280		15.49	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future			1.95910		1.95910		1.94870	1.94870		15.36	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future			1.97540		1.97540		1.96520	1.96520		15.05	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future			1.98000		1.98000		1.97010	1.97010		15.09	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			10.55095		77.56738		10.58384	77.35991			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future			10.63457		79.04103		10.66846	78.83025			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future			10.71949		76.78058		10.75443	76.56631			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future			10.80315		78.31321		10.83913	78.09565			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			10.81597		80.44912		10.84392	80.25087			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future			10.90192		81.97748		10.93070	81.77618			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future			10.98834		79.30446		11.01801	79.09990			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future			11.07086		80.88768		11.10138	80.68002			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			554.31500		554.31500		553.37000	553.37000			0.00	33,258,900.00	6	21.00
GOVI	On 03/08/2017	GOVI			564.84600		564.84600		563.88400	563.88400			0.00	33,890,760.00	6	401.00
GOVI	On 02/11/2017	GOVI			575.79300		575.79300		574.81700	574.81700			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI			587.28400		587.28400		586.29500	586.29500			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
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.72960	1.72960		1.72210	1.72210		15.60	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.75880	1.75880		1.75080	1.75080		16.02	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.78700	1.78700		1.77870	1.77870		16.29	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		128.24908	128.24908		127.98716	127.98716			0.00	0.00	0	2,817.00
I2025	On 03/08/2017	Bond Future		129.37909	129.37909		129.11279	129.11279			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		131.91770	131.91770		131.64733	131.64733			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		133.22499	133.22499		132.95179	132.95179			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		99.02470	99.02470		98.96215	98.96215			0.00	0.00	0	1,772.00
I2029	On 01/02/2018	Bond Future		103.95115	103.95115		103.88822	103.88822			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		105.37446	105.37446		105.30857	105.30857			0.00	0.00	0	5,704.00
I2033	On 03/08/2017	Bond Future		107.39594	107.39594		107.32938	107.32938			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future		108.42616	108.42616		108.35924	108.35924			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		110.61200	110.61200		110.54580	110.54580			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		131.36513	131.36513		131.28325	131.28325			0.00	0.00	0	2,693.00
I2038	On 03/08/2017	Bond Future		132.38879	132.38879		132.30587	132.30587			0.00	0.00	0	22,422.00
I2038	On 02/11/2017	Bond Future		134.98636	134.98636		134.90304	134.90304			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		136.18663	136.18663		136.10410	136.10410			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		125.32740	125.32740		125.24763	125.24763			0.00	0.00	0	19,136.00
I2046	On 03/08/2017	Bond Future		127.73162	127.73162		127.65096	127.65096			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future		128.65466	128.65466		128.57336	128.57336			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		131.24810	131.24810		131.16785	131.16785			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		136.40193	136.40193		136.31578	136.31578			0.00	0.00	0	4,750.00
I2050	On 03/08/2017	Bond Future		137.35977	137.35977		137.27282	137.27282			0.00	0.00	0	26,009.00
I2050	On 02/11/2017	Bond Future		140.05524	140.05524		139.96748	139.96748			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		141.18643	141.18643		141.09957	141.09957			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		247.05500	247.05500		246.97500	246.97500			0.00	0.00	0	65.00
IGOV	On 03/08/2017	Index Future		251.79500	251.79500		251.71300	251.71300			0.00	57,912,850.00	23	1,252.00
IGOV	On 02/11/2017	Index Future		256.73500	256.73500		256.65400	256.65400			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		261.91100	261.91100		261.83200	261.83200			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future			7.21000		92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future			7.19000		92.81000		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.15000		92.85000		7.15000	92.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future			7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.08000		92.92000		7.08000	92.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.09000		92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.12000		92.88000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.17000		92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12950	0.12950			0.12880	0.12880			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12860	0.12860			0.12840	0.12840			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12800	0.12800			0.12830	0.12830			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.27570	9.27570			9.26250	9.26250		13.55	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.39820	9.39820			9.38350	9.38350		13.72	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.51990	9.51990			9.50410	9.50410		13.56	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.28590	1.28590			1.28210	1.28210			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30080	1.30080			1.29670	1.29670			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31580	1.31580			1.30950	1.30950			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.29170	1.29170			1.29410	1.29410			0.00	0.00	0	100.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29520	1.29520			1.29760	1.29760			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.29890	1.29890			1.30140	1.30140			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.09320	1.09320			1.09270	1.09270			0.00	0.00	0	37.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.09840	1.09840			1.09800	1.09800			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.10410	1.10410			1.10360	1.10360			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.65551	115.86672			8.68210	115.68227		7.25	0.00	1,571,847,923.52	13,566	71,815.00
R186	On 04/05/2017	Bond Future	8.44	Call	0.03000	0.00003			2.06000	0.00206	0.030	7.14	0.00	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	370.54000	0.37054			351.41000	0.35141	370.540	7.23	0.76	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	0.00000	0.00000			1.67000	0.00167	0.000	7.36	0.00	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	0.00000	0.00000			1.25000	0.00125	0.000	7.37	0.00	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	0.00000	0.00000			0.00000	0.00000	0.000	7.52	0.00	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.69462	112.76532			8.72216	112.57840		7.93	0.00	2,391,188,610.60	21,205	84,301.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,320.05000	1.32005			1,603.57000	1.60357	1,320.050	7.99	0.40	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.00	Put	965.21000	0.96521			0.00000	0.00000	965.210	8.08	0.32	93,295,011.67	2,604	2,604.00
R186	On 03/08/2017	Bond Future	9.35	Put	427.41000	0.42741			603.97000	0.60397	427.410	8.29	0.17	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	291.26000	0.29126			434.60000	0.43460	291.260	8.38	0.12	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.72860	114.95079			8.75717	114.76108		8.15	0.00	0.00	0	4.00

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 01/02/2018	Bond Future		8.75568	111.94125		8.78524	111.74924		8.15	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		298.57817	298.57817		298.39078	298.39078			0.00	0.00	0	113.00
R197	On 03/08/2017	Bond Future		297.41653	297.41653		297.22700	297.22700			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future		303.25231	303.25231		303.06166	303.06166			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future		302.31088	302.31088		302.12247	302.12247			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		243.48201	243.48201		243.32905	243.32905			0.00	0.00	0	19,709.00
R202	On 03/08/2017	Bond Future		244.49357	244.49357		244.33875	244.33875			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future		249.29096	249.29096		249.13546	249.13546			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future		250.56914	250.56914		250.41552	250.41552			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		8.04527	100.10702		8.07115	99.98978		5.11	0.00	595,736,876.02	5,951	9,456.00
R2023	On 03/08/2017	Bond Future		8.06123	102.00888		8.08836	101.89024		5.27	0.00	1,659,786,486.48	16,271	31,918.00
R2023	On 02/11/2017	Bond Future		8.07534	100.05472		8.10385	99.93458		4.95	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future		8.07880	102.05180		8.10871	101.93062		4.95	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		7.45914	101.45052		7.46690	101.44781		0.24	0.00	368,975,541.24	3,637	25,507.00
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		9.09058	94.01588		9.11737	93.82776			0.00	1,466,647,728.00	15,600	10,910.00
R2030	On 03/08/2017	Bond Future		9.13875	91.79530		9.16635	91.60442			0.00	1,432,006,680.00	15,600	31,346.00
R2030	On 02/11/2017	Bond Future		9.17848	93.57437		9.20690	93.38051			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future		9.21311	91.43686		9.24233	91.24034			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		9.25556	92.82260		9.27726	92.65938		10.62	0.00	0.00	0	9,586.00
R2032	On 03/08/2017	Bond Future		9.30227	94.58608		9.32456	94.42054		11.15	0.00	0.00	0	21,380.00
R2032	On 02/11/2017	Bond Future		9.34691	92.26077		9.36982	92.09276		11.55	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.38674	94.10244		9.41022	93.93233		11.55	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		9.44057	96.83203		9.46732	96.61222			0.00	0.00	0	7,824.00
R2035	On 03/08/2017	Bond Future		9.48891	98.67169		9.51639	98.44850			0.00	175,240,921.44	1,776	9,853.00
R2035	On 02/11/2017	Bond Future		9.53735	96.08220		9.56559	95.85546			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.58237	98.00006		9.61135	97.77003			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.51562		93.30855		9.54252	93.08808		12.00	0.00	0.00	0	26,774.00
R2037	On 03/08/2017	Bond Future	9.56825		90.82415		9.59589	90.60022		13.21	0.00	616,695,978.50	6,790	58,042.00
R2037	On 02/11/2017	Bond Future	9.61332		92.58435		9.64168	92.35685		13.79	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.65444		90.17677		9.68351	89.94588		13.79	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	7.42989		103.89612		7.43964	103.88140		1.07	0.00	2,130,078,252.24	20,502	7,365.00
R204	On 03/08/2017	Bond Future	7.37901		101.82987		7.38997	101.81575		1.05	0.00	3,699,886,496.58	36,334	41,363.00
R204	On 02/11/2017	Bond Future	7.26414		103.80338		7.27690	103.78978		0.79	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future	7.01973		101.83414		7.03470	101.82159		0.79	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	9.60563		96.85270		9.62755	96.66094		12.59	0.00	164,649,590.00	1,700	10,425.00
R2040	On 03/08/2017	Bond Future	9.65924		94.18516		9.68173	93.99062		13.88	0.00	663,063,526.40	7,040	13,816.00
R2040	On 02/11/2017	Bond Future	9.70539		96.01057		9.72846	95.81290		14.50	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future	9.74779		93.42105		9.77140	93.22067		14.50	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	9.67062		93.58601		9.69253	93.39346		13.19	0.00	18,717,202.00	200	16,954.00
R2044	On 03/08/2017	Bond Future	9.72383		90.98163		9.74630	90.78628		14.56	0.00	0.00	0	22,344.00
R2044	On 02/11/2017	Bond Future	9.76978		92.74492		9.79281	92.54648		15.24	0.00	18,548,984.00	200	200.00
R2044	On 01/02/2018	Bond Future	9.81214		90.21536		9.83570	90.01414		15.24	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	9.66056		92.72972		9.68226	92.53442		13.70	0.00	3,709,188.80	40	62,947.00
R2048	On 03/08/2017	Bond Future	9.70818		94.49144		9.73042	94.29318		14.44	0.00	3,779,657.60	40	74,837.00
R2048	On 02/11/2017	Bond Future	9.75576		91.88436		9.77856	91.68298		15.08	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future	9.80035		93.71845		9.82368	93.51424		15.08	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	7.47002		101.74116		7.49019	101.69302		1.91	0.00	0.00	0	56,260.00
R207	On 03/08/2017	Bond Future	7.44840		100.03088		7.47046	99.98270		1.90	0.00	2,447,755,633.60	24,470	45,809.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,627.50000	1.62750	1,609.92000	1.60992	1,627.500	2.02	0.95	0.00	0	51.00
R207	On 02/11/2017	Bond Future	7.39130		101.96954		7.41566	101.92121		1.74	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future	7.29014		100.36233		7.31712	100.31436		1.74	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 04/05/2017	Bond Future			7.63508		97.77547		7.66041	97.69304		3.16	0.00	2,053,284.87	21	6,937.00
R208	On 03/08/2017	Bond Future			7.62893		99.63304		7.65595	99.54988		3.16	0.00	1,475,565,322.40	14,810	30,891.00
R208	On 02/11/2017	Bond Future			7.61041		98.16163		7.63940	98.07763		2.92	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.57020		100.12099		7.60129	100.03657		2.92	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			9.40052		73.04804		9.43211	72.83078		12.40	0.00	2,944,566,492.40	40,310	50,816.00
R209	On 04/05/2017	Bond Future	8.93	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.06	0.00	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	525.29000		0.52529		779.94000	0.77994	525.290	12.30	0.85	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	0.06000		0.00006		12.64000	0.01264	0.060	12.52	0.00	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.44427		74.43583		9.47666	74.21504		13.13	0.00	3,001,178,229.77	40,319	71,099.00
R209	On 02/11/2017	Bond Future			9.48609		72.72810		9.51931	72.50361		13.80	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	391.93000		0.39193		468.29000	0.46829	391.930	13.21	0.12	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,454.52000		1.45452		1,534.68000	1.53468	1,454.520	13.51	0.33	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,489.12000		1.48912		1,691.59000	1.69159	1,489.120	14.26	0.30	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	634.60000		0.63460		774.92000	0.77492	634.600	14.71	0.15	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.52365		74.17985		9.55766	73.95186		13.80	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			184.12883		184.12883		184.01322	184.01322			0.00	0.00	0	248.00
R210	On 03/08/2017	Bond Future			187.66126		187.66126		187.54439	187.54439			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			188.94313		188.94313		188.82557	188.82557			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.75212		192.75212		192.63583	192.63583			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			148.65412		148.65412		148.56178	148.56178			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future			149.47892		149.47892		149.38555	149.38555			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			152.41201		152.41201		152.31805	152.31805			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			153.42427		153.42427		153.33150	153.33150			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			9.13050		84.77938		9.15204	84.63201		10.31	0.00	0.00	0	37,858.00
R213	On 03/08/2017	Bond Future			9.17207		86.39002		9.19418	86.24061		10.87	0.00	3,110,040,720.00	36,000	55,492.00
R213	On 02/11/2017	Bond Future			9.21363		84.51361		9.23635	84.36195		11.33	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
R213	On 01/02/2018	Bond Future	9.25121		86.20054		9.27450	86.04697		11.33	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	9.56553		72.63508		9.59215	72.44582		13.14	0.00	1,381,519,221.60	19,020	3,422.00
R214	On 03/08/2017	Bond Future	9.61036		74.01503		9.63763	73.82280		13.90	0.00	1,332,270,540.00	18,000	35,526.00
R214	On 02/11/2017	Bond Future	9.65511		72.15239		9.68306	71.95698		14.64	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.69676		73.59258		9.72535	73.39428		14.64	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	22,817.56000	22,817.56000		22,715.12000	22,715.12000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.64210		9.64210		9.59550	9.59550		14.12	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.75840		3.75840		3.74380	3.74380		14.74	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.41700		1.41700		1.41130	1.41130			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.38990		1.38990		1.38490	1.38490			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.36580		1.36580		1.36040	1.36040			0.00	0.00	0	0.00

**Total for Derivatives :** **33,653,440,038.50**    **424,637**    **4 391 465.00**

**Grand Total:** **33,653,440,038.50**    **424,637**    **4 391 465.00**