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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/04/2017

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 13/04/2017	Any day expiry	13.47530	13.47530		13.69380	13.69380		20.80	0.00	272,619,302.50	20,231	0.00	
\$ / R	On 18/04/2017	Any day expiry	13.42980	13.42980		13.69380	13.69380		16.54	0.00	0.00	0	1,450.00	
\$ / R	On 19/04/2017	Any day expiry	13.42980	13.42980		13.68470	13.68470		16.86	0.00	0.00	0	0.00	
\$ / R	On 19/04/2017	Any day expiry	13.62	Call	62.39510	0.06240	190.43470	0.19043	62.395	19.81	0.29	0.00	0	2,500.00
\$ / R	On 20/04/2017	Any day expiry	13.43250	13.43250		13.68700	13.68700		17.05	0.00	0.00	0	0.00	
\$ / R	On 21/04/2017	Any day expiry	13.43520	13.43520		13.68930	13.68930		28.41	0.00	0.00	0	70.00	
\$ / R	On 24/04/2017	Any day expiry	13.44340	13.44340		13.69620	13.69620		17.14	0.00	0.00	0	0.00	
\$ / R	On 24/04/2017	Any day expiry	13.89	Call	46.77240	0.04677	112.64830	0.11265	46.772	20.43	0.18	0.00	0	2,500.00
\$ / R	On 25/04/2017	Any day expiry	13.44550	13.44550		13.69850	13.69850		17.39	0.00	810,030.00	60	80.00	
\$ / R	On 25/04/2017	Any day expiry	13.06	Call	436.16730	0.43617	662.02310	0.66202	436.167	18.99	0.81	0.00	0	100.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	200.67630	0.20068	108.76270	0.10876	200.676	17.66	0.54	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	417.46970	0.41747	248.57420	0.24857	417.470	19.27	0.77	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	680.58170	0.68058	467.85070	0.46785	680.582	20.88	0.89	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	4.97590	0.00498	11.15360	0.01115	4.976	29.79	0.02	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	1.87870	0.00188	3.90690	0.00391	1.879	34.23	0.01	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	0.48620	0.00049	1.07190	0.00107	0.486	40.12	0.00	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 28/04/2017	Any day expiry			13.45190	13.45190		13.70560	13.70560		17.70	0.00	2,444,676.50	181	2,081.00
\$ / R	13.00	Call	On 28/04/2017	Any day expiry	501.26610	0.50127	726.89460	0.72689	501.266	18.58	0.82	0.00	0	1,500.00			
\$ / R			On 02/05/2017	Any day expiry	13.46040	13.46040	13.71510	13.71510		17.31	0.00	0.00	0	0.00			
\$ / R	12.60	Put	On 02/05/2017	Any day expiry	16.82700	0.01683	12.81470	0.01281	16.827	19.31	0.06	0.00	0	10,000.00			
\$ / R	13.56	Call	On 02/05/2017	Any day expiry	170.72900	0.17073	311.12920	0.31113	170.729	17.64	0.44	0.00	0	10,000.00			
\$ / R			On 04/05/2017	Any day expiry	13.46470	13.46470	13.71980	13.71980		17.47	0.00	0.00	0	0.00			
\$ / R	13.22	Put	On 04/05/2017	Any day expiry	118.78980	0.11879	60.24730	0.06025	118.790	17.22	0.32	0.00	0	25,000.00			
\$ / R	13.65	Call	On 04/05/2017	Any day expiry	153.66700	0.15367	274.97970	0.27498	153.667	18.10	0.38	0.00	0	1,000.00			
\$ / R			On 11/05/2017	Any day expiry	13.47960	13.47960	13.73640	13.73640		17.62	0.00	0.00	0	70.00			
\$ / R	13.00	Put	On 11/05/2017	Any day expiry	71.26060	0.07126	30.98720	0.03099	71.261	16.28	0.20	0.00	0	34,000.00			
\$ / R	15.00	Call	On 11/05/2017	Any day expiry	17.79000	0.01779	35.77880	0.03578	17.790	23.08	0.05	0.00	0	34,000.00			
\$ / R			On 12/05/2017	Any day expiry	13.48180	13.48180	13.73870	13.73870		17.67	0.00	0.00	0	0.00			
\$ / R	14.25	Call	On 12/05/2017	Any day expiry	67.07850	0.06708	119.17940	0.11918	67.079	19.99	0.17	1,154,221.28	500	1,250.00			
\$ / R			On 15/05/2017	Any day expiry	13.48820	13.48820	13.74580	13.74580		17.48	0.00	0.00	0	10.00			
\$ / R			On 19/05/2017	Any day expiry	13.49670	13.49670	13.75530	13.75530		17.53	0.00	15,573,540.00	1,140	1,140.00			
\$ / R			On 26/05/2017	Any day expiry	13.51310	13.51310	13.77200	13.77200		17.24	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 26/05/2017	Any day expiry	312.24630	0.31225	200.38840	0.20039	312.246	17.24	0.48	0.00	0	60.00			
\$ / R	15.97	Call	On 26/05/2017	Any day expiry	13.09660	0.01310	19.68530	0.01969	13.097	25.25	0.03	0.00	0	60.00			
\$ / R			On 31/05/2017	Any day expiry	13.52480	13.52480	13.78400	13.78400		16.99	0.00	0.00	0	40.00			
\$ / R			On 19/06/2017	Foreign Exchange Future	13.56930	13.56930	13.82940	13.82940		16.63	0.00	5,006,325,388.50	368,945	936,872.00			
\$ / R	11.78	Put	On 19/06/2017	Foreign Exchange Future	13.57380	0.01357	10.61070	0.01061	13.574	18.19	0.03	0.00	0	4,500.00			
\$ / R	12.00	Put	On 19/06/2017	Foreign Exchange Future	17.45310	0.01745	13.21940	0.01322	17.453	16.99	0.04	0.00	0	60,150.00			
\$ / R	12.10	Put	On 19/06/2017	Foreign Exchange Future	19.66190	0.01966	14.66840	0.01467	19.662	16.44	0.05	0.00	0	2,000.00			
\$ / R	12.25	Put	On 19/06/2017	Foreign Exchange Future	25.40330	0.02540	17.23900	0.01724	25.403	15.87	0.06	0.00	0	4,500.00			
\$ / R	12.50	Put	On 19/06/2017	Foreign Exchange Future	47.69080	0.04769	25.04770	0.02505	47.691	15.75	0.11	0.00	0	1,000.00			
\$ / R	12.65	Call	On 19/06/2017	Foreign Exchange Future	986.71190	0.98671	1,217.35400	1.21735	986.712	15.69	0.86	0.00	0	3,000.00			
\$ / R	12.71	Put	On 19/06/2017	Foreign Exchange Future	76.92340	0.07692	44.41030	0.04441	76.923	15.66	0.16	0.00	0	17,600.00			
\$ / R	12.76	Call	On 19/06/2017	Foreign Exchange Future	894.93340	0.89493	1,119.82660	1.11983	894.933	15.64	0.83	0.00	0	50.00			
\$ / R	12.80	Put	On 19/06/2017	Foreign Exchange Future	93.14130	0.09314	55.68420	0.05568	93.141	15.62	0.18	0.00	0	4,000.00			
\$ / R	12.90	Put	On 19/06/2017	Foreign Exchange Future	115.80300	0.11580	70.69370	0.07069	115.803	15.67	0.22	0.00	0	2,000.00			
\$ / R	12.92	Call	On 19/06/2017	Foreign Exchange Future	770.40400	0.77040	983.43480	0.98343	770.404	15.70	0.78	0.00	0	33,000.00			
\$ / R	13.00	Call	On 19/06/2017	Foreign Exchange Future	713.25440	0.71325	918.00970	0.91801	713.254	15.82	0.75	0.00	0	2,378.00			
\$ / R	13.00	Put	On 19/06/2017	Foreign Exchange Future	143.95440	0.14395	88.60970	0.08861	143.954	15.82	0.25	138,506,415.06	40,000	88,455.00			
\$ / R	13.27	Call	On 19/06/2017	Foreign Exchange Future	540.59420	0.54059	716.08390	0.71608	540.594	16.22	0.64	0.00	0	3,000.00			
\$ / R	13.30	Put	On 19/06/2017	Foreign Exchange Future	254.08170	0.25408	166.40050	0.16640	254.082	16.26	0.37	0.00	0	1,638.00			
\$ / R	13.34	Call	On 19/06/2017	Foreign Exchange Future	501.04650	0.50105	669.34710	0.66935	501.047	16.32	0.61	0.00	0	4,000.00			
\$ / R	13.39	Call	On 19/06/2017	Foreign Exchange Future	474.11270	0.47411	637.23560	0.63724	474.113	16.40	0.59	0.00	0	4,000.00			
\$ / R	13.45	Call	On 19/06/2017	Foreign Exchange Future	443.22680	0.44323	600.11850	0.60012	443.227	16.49	0.56	0.00	0	3,000.00			
\$ / R	13.50	Put	On 19/06/2017	Foreign Exchange Future	349.37200	0.34937	240.96800	0.24097	349.372	16.56	0.46	0.00	0	100.00			
\$ / R	13.50	Call	On 19/06/2017	Foreign Exchange Future	418.67200	0.41867	570.36800	0.57037	418.672	16.56	0.54	0.00	0	4,750.00			
\$ / R	13.69	Put	On 19/06/2017	Foreign Exchange Future	459.05780	0.45906	327.68470	0.32768	459.058	16.99	0.53	0.00	0	250.00			
\$ / R	13.70	Call	On 19/06/2017	Foreign Exchange Future	334.59640	0.33460	462.07240	0.46207	334.596	17.02	0.46	0.00	0	500.00			
\$ / R	13.80	Call	On 19/06/2017	Foreign Exchange Future	299.04650	0.29905	414.22360	0.41422	299.047	17.27	0.42	0.00	0	1,500.00			
\$ / R	13.83	Put	On 19/06/2017	Foreign Exchange Future	549.78710	0.54979	401.26360	0.40126	549.787	17.35	0.59	0.00	0	2,280.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	576.99320	0.57699	424.18120	0.42418	576.993	17.45	0.60	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	669.04290	0.66904	504.34660	0.50435	669.043	17.79	0.65	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	238.34290	0.23834	333.74660	0.33375	238.343	17.79	0.36	0.00	0	1,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	227.71610	0.22772	319.66400	0.31966	227.716	17.89	0.34	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	750.92570	0.75093	576.95580	0.57696	750.926	18.07	0.68	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	766.17880	0.76618	590.59910	0.59060	766.179	18.12	0.69	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	804.76800	0.80477	625.27330	0.62527	804.768	18.25	0.70	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	843.99120	0.84399	660.73130	0.66073	843.991	18.38	0.71	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	179.15090	0.17915	254.52720	0.25453	179.151	18.43	0.28	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	177.05780	0.17706	251.77070	0.25177	177.058	18.45	0.28	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	923.74430	0.92374	733.87210	0.73387	923.744	18.61	0.74	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	133.41510	0.13342	193.79410	0.19379	133.415	18.99	0.22	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	99.40200	0.09940	146.04070	0.14604	99.402	19.55	0.17	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,405.08790	1.40509	1,185.02960	1.18503	1,405.088	19.86	0.85	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	74.12560	0.07413	109.73140	0.10973	74.126	20.10	0.13	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	62.16940	0.06217	92.49350	0.09249	62.169	20.42	0.11	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	46.54860	0.04655	69.82740	0.06983	46.549	20.95	0.09	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,972.22610	1.97223	1,733.09890	1.73310	1,972.226	21.17	0.92	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	41.52610	0.04153	62.49890	0.06250	41.526	21.17	0.08	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	30.33380	0.03033	46.03520	0.04604	30.334	21.77	0.06	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,241.03380	2.24103	1,996.63520	1.99664	2,241.034	21.77	0.94	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	28.08270	0.02808	42.69950	0.04270	28.083	21.92	0.05	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	27.77670	0.02778	42.24450	0.04224	27.777	21.94	0.05	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	23.85510	0.02386	36.40860	0.03641	23.855	22.24	0.05	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	21.43070	0.02143	32.78530	0.03279	21.431	22.45	0.04	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	19.27840	0.01928	29.55830	0.02956	19.278	22.66	0.04	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	18.23310	0.01823	27.79390	0.02779	18.233	22.82	0.04	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	16.29140	0.01629	18.98070	0.01898	16.291	25.22	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	7.55090	0.00755	12.64750	0.01265	7.551	29.67	0.01	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	4.02220	0.00402	7.00190	0.00700	4.022	29.67	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.98950	0.00099	1.87090	0.00187	0.990	29.67	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.59030	13.59030	13.85090	13.85090		16.65	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	363.16310	0.36316	256.65520	0.25666	363.163	16.50	0.45	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	20.69460	0.02069	31.95130	0.03195	20.695	21.63	0.04	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.59500	13.59500	13.85570	13.85570		16.64	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			13.60660	13.60660	13.86760	13.86760		16.54	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	289.06710	0.28907	393.40910	0.39341	289.067	17.49	0.38	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.61830	13.61830	13.87960	13.87960		16.46	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	283.68330	0.28368	384.39390	0.38439	283.683	17.55	0.37	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.62300	13.62300	13.88430	13.88430		16.46	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	652.98870	0.65299	503.25900	0.50326	652.989	17.27	0.59	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	21.31930	0.02132	30.63570	0.03064	21.319	28.61	0.03	0.00	0	1,000.00
\$ / R	On 17/07/2017	Any day expiry			13.63460	13.63460	13.72800	13.72800		16.49	0.00	3,432,000.00	250	250.00
\$ / R	On 21/07/2017	Any day expiry			13.64400	13.64400	13.90580	13.90580		16.52	0.00	0.00	0	70.00

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\$ / R			On 25/07/2017	Any day expiry			13.65330	13.65330		13.91530	13.91530		16.47	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 25/07/2017	Any day expiry	259.06940	0.25907	182.60930	0.18261	259.069	15.82	0.33	0.00	0	2,000.00			
\$ / R	14.30	Call	On 25/07/2017	Any day expiry	268.11970	0.26812	357.78500	0.35779	268.120	17.90	0.33	0.00	0	2,000.00			
\$ / R			On 27/07/2017	Any day expiry	13.65790	13.65790	13.92000	13.92000		16.49	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 27/07/2017	Any day expiry	397.82630	0.39783	295.39370	0.29539	397.826	16.27	0.43	0.00	0	60.00			
\$ / R	16.53	Call	On 27/07/2017	Any day expiry	36.59480	0.03659	49.91000	0.04991	36.595	21.66	0.06	0.00	0	60.00			
\$ / R			On 31/07/2017	Any day expiry	13.66720	13.66720	13.92950	13.92950		16.44	0.00	0.00	0	2,274.00			
\$ / R			On 11/08/2017	Any day expiry	13.69280	13.69280	13.95560	13.95560		16.52	0.00	0.00	0	70.00			
\$ / R			On 29/08/2017	Any day expiry	13.73460	13.73460	13.99830	13.99830		16.51	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	429.79190	0.42979	327.31950	0.32732	429.792	16.14	0.41	0.00	0	60.00			
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	53.26280	0.05326	71.20540	0.07121	53.263	21.48	0.07	0.00	0	60.00			
\$ / R			On 18/09/2017	Foreign Exchange Future	13.78110	13.78110	14.04580	14.04580		16.51	0.00	59,741,068.50	4,335	54,712.00			
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	57.63260	0.05763	46.20240	0.04620	57.633	15.85	0.08	0.00	0	7,202.00			
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	110.86730	0.11087	85.12670	0.08513	110.867	15.03	0.15	0.00	0	1,125.00			
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	179.27500	0.17927	130.31070	0.13031	179.275	15.26	0.22	0.00	0	3,000.00			
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	1,019.33150	1.01933	1,222.70150	1.22270	1,019.331	15.42	0.73	0.00	0	7,202.00			
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	238.23150	0.23823	176.90150	0.17690	238.232	15.42	0.27	0.00	0	3,099.00			
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	287.11710	0.28712	215.61430	0.21561	287.117	15.55	0.30	0.00	0	90.00			
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	397.66920	0.39767	302.81580	0.30282	397.669	15.93	0.37	0.00	0	3,500.00			
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	726.73480	0.72673	889.21780	0.88922	726.735	16.08	0.60	0.00	0	5,730.00			
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future	512.38510	0.51239	400.64270	0.40064	512.385	16.27	0.44	0.00	0	226,200.00			
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future	578.27160	0.57827	457.85060	0.45785	578.272	16.44	0.47	0.00	0	20,000.00			
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	583.94070	0.58394	462.80450	0.46280	583.941	16.45	0.47	0.00	0	960.00			
\$ / R	14.20	Call	On 18/09/2017	Foreign Exchange Future	444.75170	0.44475	555.32370	0.55532	444.752	17.23	0.42	0.00	0	90.00			
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	877.47970	0.87748	722.07510	0.72208	877.480	17.26	0.59	0.00	0	110.00			
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	947.89850	0.94790	786.26700	0.78627	947.899	17.44	0.61	0.00	0	110.00			
\$ / R	14.33	Call	On 18/09/2017	Foreign Exchange Future	406.15530	0.40616	508.61380	0.50861	406.155	17.46	0.39	0.00	0	3,000.00			
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	1,057.32190	1.05732	886.84900	0.88685	1,057.322	17.71	0.64	0.00	0	150.00			
\$ / R	14.50	Call	On 18/09/2017	Foreign Exchange Future	360.82400	0.36082	453.35450	0.45335	360.824	17.76	0.35	0.00	0	7,202.00			
\$ / R	14.55	Call	On 18/09/2017	Foreign Exchange Future	348.58460	0.34858	438.28320	0.43828	348.585	17.86	0.34	0.00	0	1,125.00			
\$ / R	14.72	Call	On 18/09/2017	Foreign Exchange Future	310.17550	0.31018	390.76760	0.39077	310.175	18.17	0.31	0.00	0	20,000.00			
\$ / R	15.00	Call	On 18/09/2017	Foreign Exchange Future	256.58370	0.25658	324.21420	0.32421	256.584	18.68	0.26	0.00	0	600.00			
\$ / R	16.00	Call	On 18/09/2017	Foreign Exchange Future	127.02110	0.12702	164.84680	0.16485	127.021	20.10	0.14	0.00	0	3,680.00			
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	96.35860	0.09636	125.44770	0.12545	96.359	20.63	0.11	0.00	0	960.00			
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	68.16020	0.06816	96.06670	0.09607	68.160	20.77	0.08	0.00	0	110.00			
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	55.72920	0.05573	80.20990	0.08021	55.729	20.72	0.07	0.00	0	650.00			
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	54.04840	0.05405	77.84550	0.07785	54.048	20.71	0.07	0.00	0	110.00			
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	18.97730	0.01898	27.44340	0.02744	18.977	20.50	0.03	0.00	0	3,099.00			
\$ / R			On 27/09/2017	Any day expiry	13.80200	13.80200	14.06710	14.06710		16.49	0.00	0.00	0	415.00			
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	452.76990	0.45277	350.86960	0.35087	452.770	16.07	0.40	0.00	0	60.00			
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	57.07410	0.05707	81.98230	0.08198	57.074	20.70	0.07	0.00	0	60.00			
\$ / R			On 28/09/2017	Any day expiry	13.80430	13.80430	14.06950	14.06950		16.49	0.00	0.00	0	0.00			
\$ / R			On 23/10/2017	Any day expiry	13.86250	13.86250	14.12880	14.12880		16.48	0.00	0.00	0	334.00			
\$ / R			On 27/10/2017	Any day expiry	13.87170	13.87170	14.13820	14.13820		16.49	0.00	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	472.96030	0.47296	371.57190	0.37157	472.960	16.01	0.39	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	80.98350	0.08098	100.21580	0.10022	80.984	21.57	0.09	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.91120	13.91120	14.17840	14.17840		16.51	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.94610	13.94610	14.21390	14.21390		16.54	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	489.54110	0.48954	390.59920	0.39060	489.541	15.92	0.37	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	98.26500	0.09826	121.80760	0.12181	98.265	21.67	0.09	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.99250	13.99250	14.26120	14.26120		16.56	0.00	3,791,967.50	271	93,245.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	64.27250	0.06427	45.70710	0.04571	64.273	15.46	0.08	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	89.95810	0.08996	66.52270	0.06652	89.958	15.35	0.10	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	117.36750	0.11737	89.29900	0.08930	117.368	15.27	0.13	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	147.46590	0.14747	114.77340	0.11477	147.466	15.19	0.15	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	165.53740	0.16554	130.24670	0.13025	165.537	15.15	0.17	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	197.51880	0.19752	156.36080	0.15636	197.519	15.14	0.19	222,161.86	81	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	298.82460	0.29882	236.12380	0.23612	298.825	15.39	0.26	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	340.02470	0.34002	270.90390	0.27090	340.025	15.47	0.29	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	429.86850	0.42987	346.51830	0.34652	429.868	15.66	0.33	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	452.19280	0.45219	364.54300	0.36454	452.193	15.73	0.35	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	991.20640	0.99121	1,163.49730	1.16350	991.206	15.87	0.63	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	714.29720	0.71430	592.04530	0.59205	714.297	16.43	0.46	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	766.70090	0.76670	639.27230	0.63927	766.701	16.56	0.47	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,089.22990	1.08923	933.93160	0.93393	1,089.230	17.28	0.57	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	448.70690	0.44871	537.75640	0.53776	448.707	18.03	0.35	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	424.42490	0.42442	508.95640	0.50896	424.425	18.20	0.33	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	422.29230	0.42229	506.42630	0.50643	422.292	18.22	0.33	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	267.68490	0.26768	326.79100	0.32679	267.685	19.35	0.22	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	153.70940	0.15371	186.67920	0.18668	153.709	20.72	0.14	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	151.00510	0.15101	183.45260	0.18345	151.005	20.77	0.13	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	149.01590	0.14902	181.07640	0.18108	149.016	20.81	0.13	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	146.41840	0.14642	177.97270	0.17797	146.418	20.87	0.13	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	104.03060	0.10403	127.21550	0.12722	104.031	21.97	0.09	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.00180	14.00180	14.27060	14.27060		16.56	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	501.22980	0.50123	405.13860	0.40514	501.230	15.88	0.37	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	110.35210	0.11035	134.33050	0.13433	110.352	21.93	0.10	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			14.12490	14.12490	14.39610	14.39610		16.57	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.12950	14.12950	14.40080	14.40080		16.63	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.20380	14.20380	14.47670	14.47670		16.61	0.00	0.00	0	280.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	340.17840	0.34018	276.82050	0.27682	340.178	15.35	0.25	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	530.66160	0.53066	619.97290	0.61997	530.662	18.25	0.35	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.29070	14.29070	14.56510	14.56510		16.71	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,433.62840	1.43363	1,273.33670	1.27334	1,433.628	17.55	0.57	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	530.16500	0.53017	615.43350	0.61543	530.165	18.58	0.33	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.33070	14.33070	14.60460	14.60460		16.86	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.34070	14.34070	14.61440	14.61440		16.86	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.42560	14.42560	14.69830	14.69830		17.10	0.00	0.00	0	3,115.00

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	11.00	Put	44.03980		0.04404		35.21730	0.03522	44.040	15.22	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	402.49550		0.40250		322.92500	0.32292	402.496	15.71	0.25	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	638.23610		0.63824		544.47700	0.54448	638.236	16.16	0.34	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	532.96610		0.53297		609.37800	0.60938	532.966	19.23	0.31	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.56550		14.56550		14.83650	14.83650		17.35	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.65290		14.65290		14.92290	14.92290		17.52	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.79530		14.79530		15.06350	15.06350		17.74	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.87270		14.87270		15.14000	15.14000		17.82	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			15.02510		15.02510		15.29060	15.29060		18.03	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.10760		15.10760		15.37200	15.37200		18.08	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.56930		13.56930		13.82940	13.82940		16.63	0.00	0.00	0	495.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.78110		13.78110		14.04580	14.04580		16.51	0.00	0.00	0	27.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.99250		13.99250		14.26120	14.26120		16.56	0.00	0.00	0	42.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.20380		14.20380		14.47670	14.47670		16.61	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.42560		14.42560		14.69830	14.69830		17.10	0.00	0.00	0	47.00
£ / R	On 13/04/2017	Any day expiry			16.86560		16.86560		17.13460	17.13460		16.78	0.00	1,028,801.60	61	0.00
£ / R	On 24/04/2017	Any day expiry			16.82470		16.82470		17.12930	17.12930		17.39	0.00	0.00	0	10.00
£ / R	On 25/04/2017	Any day expiry			16.83810		16.83810		17.14120	17.14120		17.64	0.00	1,034,133.00	61	154.00
£ / R	On 28/04/2017	Any day expiry			16.84730		16.84730		17.15130	17.15130		18.02	0.00	0.00	0	97.00
£ / R	On 31/05/2017	Any day expiry			16.95250		16.95250		17.26360	17.26360		17.72	0.00	0.00	0	7.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.01620		17.01620		17.32840	17.32840		17.42	0.00	14,480,786.20	851	58,394.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	779.47220		0.77947	1,004.10720	1.00411	779.472	16.68	16.68	0.68	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	334.36120		0.33436	460.65910	0.46066	334.361	18.39	18.39	0.38	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	86.67260		0.08667	123.75290	0.12375	86.673	21.04	21.04	0.12	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.32720		17.32720		17.64310	17.64310		17.42	0.00	9,703,232.00	560	1,846.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.64220		17.64220		17.96540	17.96540		16.54	0.00	0.00	0	215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12452		0.12452		0.12663	0.12663		22.10	0.00	0.00	0	3,823.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12698		0.12698		0.12914	0.12914		20.35	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12953		0.12953		0.13173	0.13173		19.85	0.00	129.53	1	1.00
€ / R	On 13/04/2017	Any day expiry			14.31000		14.31000		14.54610	14.54610		17.18	0.00	715,712.50	50	0.00
€ / R	On 28/04/2017	Any day expiry			14.27970		14.27970		14.54930	14.54930		16.76	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.46270		14.46270		14.72950	14.72950		15.52	0.00	35,505,928.50	2,455	108,215.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.75940		14.75940		15.03150	15.03150		15.37	0.00	546,097.80	37	7,041.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.06260		15.06260		15.33850	15.33850		15.57	0.00	0.00	0	4,478.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	299.35980		0.29936	236.44820	0.23645	299.360	14.79	14.79	0.25	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	380.16240		0.38016	459.30820	0.45931	380.162	17.22	17.22	0.30	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.37410		15.37410		15.65690	15.65690		15.72	0.00	0.00	0	1,115.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.13782		97.13782		97.32102	97.32102			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.20666		94.20666		94.40070	94.40070			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 15/06/2026	Interest Rate Swap	92.98832		92.98832		93.19275	93.19275			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	95.11213		95.11213		95.32564	95.32564			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	98.82517		98.82517		99.04485	99.04485			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	97.43247		97.43247		97.66267	97.66267			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	99.46680		99.46680		99.70307	99.70307			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60705		99.60705		99.60705	99.60705			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.62195		99.62195		99.62207	99.62207			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.86193		99.86193		99.86521	99.86521			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.87082		99.87082		99.87783	99.87783			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	100.11927		100.11927		100.13102	100.13102			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.88898		99.88898		99.89221	99.89221			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.15273		99.15273		99.15983	99.15983			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.80622		98.80622		98.81753	98.81753			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.84040		98.84040		98.85776	98.85776			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.31000		99.31000		99.34000	99.34000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.81966		99.81966		99.84032	99.84032			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.33218		100.33218		100.35050	100.35050			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.46922		97.46922		97.53775	97.53775			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.78053		96.78053		96.86249	96.86249			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.05705		96.05705		96.15062	96.15062			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.29505		96.29505		96.40030	96.40030			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.52075		98.52075		98.63483	98.63483			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.70836		98.70836		98.83006	98.83006			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.94446		99.94446		100.07297	100.07297			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	530.16600		530.16600		529.86800	529.86800			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	540.27600		540.27600		539.97400	539.97400			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	550.82600		550.82600		550.51700	550.51700			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	561.80600		561.80600		561.50000	561.50000			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	608.17800		608.17800		607.05700	607.05700			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	619.77500		619.77500		618.63500	618.63500			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	631.87800		631.87800		630.71400	630.71400			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	644.47400		644.47400		643.30000	643.30000			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	550.96700		550.96700		549.96400	549.96400			0.00	0.00	0	595.00
ALBI	On 03/08/2017	Index Future	561.47400		561.47400		560.45300	560.45300			0.00	0.00	0	33.00
ALBI	On 02/11/2017	Index Future	572.43700		572.43700		571.39600	571.39600			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	583.84900		583.84900		582.80000	582.80000			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.28000		10.28000		10.34550	10.34550		13.78	0.00	2,056,000.00	200	23,633.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.42640	10.42640	10.49430	10.49430				13.60	0.00	0.00	0	4,105.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.57500	10.57500	10.64370	10.64370				13.17	0.00	0.00	0	58.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.23370	10.23370	10.43230	10.43230				14.45	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.40820	10.40820	10.61100	10.61100				14.19	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.58350	10.58350	10.78980	10.78980				14.00	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.55290	13.55290	13.81140	13.81140				15.82	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.84790	13.84790	14.11220	14.11220				15.91	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.15120	14.15120	14.42060	14.42060				16.07	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.96340	1.96340	1.99540	1.99540				15.55	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.98170	1.98170	2.01400	2.01400				15.64	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.99990	1.99990	2.03200	2.03200				15.22	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.95380	1.95380	1.98580	1.98580				16.27	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.94580	1.94580	1.98240	1.98240				15.43	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
EL28	On 01/02/2018	Bond Future	132.56243	132.56243	132.30000	132.30000					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	10.70865	76.58025	10.73979	76.38759					0.00	0.00	0	2,000.00
ES33	On 03/08/2017	Bond Future	10.79673	78.04032	10.82888	77.84427					0.00	0.00	0	7,466.00
ES33	On 02/11/2017	Bond Future	10.88532	75.77165	10.91860	75.57159					0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.97505	77.28216	11.00000	11.00000					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	10.87350	80.04198	10.90464	79.82308					0.00	0.00	0	8,777.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 03/08/2017	Bond Future	10.96058		81.56810		10.99272	81.34534			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	11.04728		78.89900		11.08056	78.67164			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.13210		80.47196		11.17000	11.17000			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	549.29100		549.29100		548.30200	548.30200			0.00	0.00	0	405.00
GOVI	On 03/08/2017	GOVI	559.76500		559.76500		558.75900	558.75900			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	570.69600		570.69600		569.66900	569.66900			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	582.07200		582.07200		581.03000	581.03000			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.74770		1.74770		1.78210	1.78210		16.47	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.77750		1.77750		1.81260	1.81260		16.59	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.80670		1.80670		1.84210	1.84210		16.17	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	127.80309		127.80309		127.61444	127.61444			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	128.92881		128.92881		128.73700	128.73700			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	131.47663		131.47663		131.28089	131.28089			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	134.08673		134.08673		133.89000	133.89000			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	99.55306		99.55306		99.44265	99.44265			0.00	0.00	0	1,772.00
I2029	On 01/02/2018	Bond Future	104.53013		104.53013		104.41000	104.41000			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	104.73318		104.73318		104.44500	104.44500			0.00	0.00	0	5,704.00
I2033	On 03/08/2017	Bond Future	106.74917		106.74917		106.45563	106.45563			0.00	0.00	0	430.00
I2033	On 02/11/2017	Bond Future	107.77748		107.77748		107.47804	107.47804			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	109.95285		109.95285		109.65000	109.65000			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	131.09773		131.09773		130.66034	130.66034			0.00	0.00	0	20,616.00
I2038	On 03/08/2017	Bond Future	132.12008		132.12008		131.67467	131.67467			0.00	0.00	0	201.00
I2038	On 02/11/2017	Bond Future	134.73104		134.73104		134.27667	134.27667			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	137.40129		137.40129		136.94000	136.94000			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	126.61993		126.61993		126.87499	126.87499			0.00	0.00	0	19,416.00
I2046	On 03/08/2017	Bond Future	129.05695		129.05695		129.31751	129.31751			0.00	0.00	0	6,273.00
I2046	On 02/11/2017	Bond Future	130.01639		130.01639		130.28210	130.28210			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	132.64075		132.64075		132.91000	132.91000			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future	135.49928		135.49928		135.49191	135.49191			0.00	0.00	0	22,203.00
I2050	On 03/08/2017	Bond Future	136.44232		136.44232		136.43553	136.43553			0.00	0.00	0	3,504.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 02/11/2017	Bond Future		139.13878	139.13878		139.13161	139.13161			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		140.24599	140.24599		140.24000	140.24000			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future		246.73100	246.73100		246.44400	246.44400			0.00	0.00	0	513.00
IGOV	On 03/08/2017	Index Future		251.48000	251.48000		251.18900	251.18900			0.00	0.00	0	709.00
IGOV	On 02/11/2017	Index Future		256.45000	256.45000		256.15200	256.15200			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		261.62600	261.62600		261.33000	261.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.55000	92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.56000	92.44000		7.56000	92.44000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12980	0.12980		0.13220	0.13220			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12870	0.12870		0.13180	0.13180			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12860	0.12860		0.13130	0.13130			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.49040	9.49040		9.56310	9.56310		13.87	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.61920	9.61920		9.69300	9.69300		13.69	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.74800	9.74800		9.82260	9.82260		13.64	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.28400	1.28400		1.29820	1.29820			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.30010	1.30010		1.31450	1.31450			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.31530	1.31530		1.32990	1.32990			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.25400	1.25400		1.25300	1.25300			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.25730	1.25730		1.25610	1.25610			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.26080	1.26080		1.25970	1.25970			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.06580	1.06580		1.06510	1.06510			0.00	0.00	0	30,283.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.07100	1.07100		1.07020	1.07020			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future		1.07650	1.07650		1.07550	1.07550			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future		8.82062	114.72798		8.85137	114.51762		8.48	0.00	53,004,326.76	462	106,342.00
R186	On 04/05/2017	Bond Future	8.44	Call	142.65000	0.14265	128.05000	0.12805	142.650	8.27	0.13	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/05/2017	Bond Future	8.70	Call	565.89000		0.56589		512.63000	0.51263	565.890	8.37	0.36	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	574.77000		0.57477		674.94000	0.67494	574.770	8.46	0.36	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	550.69000		0.55069		648.38000	0.64838	550.690	8.46	0.35	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	162.74000		0.16274		206.63000	0.20663	162.740	8.60	0.13	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.86543		111.61273		8.89740	111.39878		8.94	0.00	0.00	0	35,360.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,244.69000		2.24469		2,362.56000	2.36256	2,244.690	8.89	0.50	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	985.39000		0.98539		1,054.27000	1.05427	985.390	9.15	0.28	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	748.76000		0.74876		805.28000	0.80528	748.760	9.24	0.22	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.90410		113.79225		8.93745	113.57391		8.87	0.00	341,376.75	3	4.00
R186	On 01/02/2018	Bond Future			8.93913		110.75674		8.97000	8.97000			0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future			297.96317		297.96317		297.94800	297.94800			0.00	24,135,016.77	81	1,063.00
R197	On 03/08/2017	Bond Future			296.80346		296.80346		296.78903	296.78903			0.00	24,041,080.26	81	81.00
R197	On 02/11/2017	Bond Future			302.66876		302.66876		302.65362	302.65362			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			301.68638		301.68638		301.67000	301.67000			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future			242.66785		242.66785		242.03383	242.03383			0.00	0.00	0	28,185.00
R202	On 03/08/2017	Bond Future			243.67640		243.67640		243.03112	243.03112			0.00	0.00	0	10,283.00
R202	On 02/11/2017	Bond Future			248.49203		248.49203		247.83343	247.83343			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			249.74081		249.74081		249.07000	249.07000			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			8.24165		99.22166		8.25706	99.15260		6.00	0.00	15,577,800.62	157	19,771.00
R2023	On 03/08/2017	Bond Future			8.26698		101.11349		8.28317	101.04346		5.92	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.28953		99.15647		8.30671	99.08486		5.47	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.30665		101.13320		8.32000	8.32000			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			7.46249		101.44935		7.44821	101.45433		0.29	0.00	0.00	0	31,101.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.22657		93.06641		9.24223	92.95795			0.00	1,209,863.33	13	31,709.00
R2030	On 03/08/2017	Bond Future			9.27853		90.83418		9.29469	90.72396			0.00	0.00	0	3,410.00
R2030	On 02/11/2017	Bond Future			9.32098		92.60801		9.33771	92.49547			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.36089		90.44890		9.38000	9.38000			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			9.39609		91.77293		9.41674	91.62015		12.28	0.00	0.00	0	22,637.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/08/2017	Bond Future		9.44646	93.52274		9.46774	93.36731		12.43	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.49392	91.19033		9.51592	91.03168		12.46	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.53887	93.00828		9.56000	9.56000			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		9.56627	95.80582		9.59197	95.59808			0.00	0.00	0	8,780.00
R2035	On 03/08/2017	Bond Future		9.61771	97.63247		9.64417	97.42112			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.66841	95.03684		9.69573	94.82113			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.71791	96.93142		9.74000	9.74000			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		9.64727	92.23746		9.67303	92.03019		13.79	0.00	0.00	0	54,902.00
R2037	On 03/08/2017	Bond Future		9.70319	89.73902		9.72971	89.52814		14.65	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.75058	91.49149		9.77792	91.27626		14.76	0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future		9.79615	89.05983		9.82000	9.82000			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		7.57602	103.67593		7.57054	103.68418		1.27	0.00	0.00	0	28,589.00
R204	On 03/08/2017	Bond Future		7.54794	101.61251		7.54114	101.62125		1.30	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.45842	103.59671		7.45019	103.60546		0.91	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.27475	101.62080		7.26000	7.26000			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		9.70223	96.01237		9.73302	95.74709		14.40	0.00	0.00	0	9,600.00
R2040	On 03/08/2017	Bond Future		9.75803	93.33547		9.78973	93.06546		15.32	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.80544	95.15822		9.83809	94.88279		15.47	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.85111	92.54932		9.88000	9.88000			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		9.73190	93.04922		9.75764	92.82536		15.05	0.00	0.00	0	23,891.00
R2044	On 03/08/2017	Bond Future		9.78622	90.44097		9.81269	90.21324		16.03	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.83238	92.20725		9.85964	91.97481		16.20	0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future		9.87684	89.66461		9.90000	9.90000			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		9.72063	92.19090		9.75132	91.91778		15.60	0.00	460,954,500.00	5,000	82,183.00
R2048	On 03/08/2017	Bond Future		9.76927	93.94869		9.80082	93.67064		15.85	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future		9.81709	91.34447		9.84957	91.06086		16.00	0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future		9.86374	93.16548		9.90000	9.90000			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 04/05/2017	Bond Future			7.68892		101.22035		7.70425	101.18400		2.27	0.00	0.00	0	76,368.00
R207	On 03/08/2017	Bond Future			7.68895		99.50708		7.70587	99.47036		2.34	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,235.53000		1.23553		1,208.24000	1.20824	1,235.530	2.42	0.79	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.65384		101.45021		7.67291	101.41262		2.04	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.59040		99.83017		7.61000	7.61000			0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.84379		97.09879		7.85400	97.06583		3.70	0.00	0.00	0	23,301.00
R208	On 03/08/2017	Bond Future			7.85165		98.95013		7.86253	98.91692		3.74	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.84662		97.47977		7.85846	97.44575		3.34	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.82824		99.42307		7.84000	7.84000			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			9.55037		72.02610		9.58105	71.81955		14.36	0.00	0.00	0	61,343.00
R209	On 04/05/2017	Bond Future	8.93	Call	37.77000		0.03777		34.60000	0.03460	37.770	13.88	0.04	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,917.53000		1.91753		2,088.24000	2.08824	1,917.530	14.12	0.72	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	737.34000		0.73734		847.72000	0.84772	737.340	14.29	0.41	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.59762		73.39938		9.62913	73.18919		14.65	0.00	0.00	0	653.00
R209	On 02/11/2017	Bond Future			9.64221		71.68214		9.67464	71.46773		14.86	0.00	53,331,512.16	744	377.00
R209	On 02/11/2017	Bond Future	8.30	Call	453.73000		0.45373		431.24000	0.43124	453.730	14.28	0.13	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,427.02000		1.42702		1,368.96000	1.36896	1,427.020	14.42	0.31	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	2,139.52000		2.13952		2,226.12000	2.22612	2,139.520	15.08	0.36	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	1,061.00000		1.06100		1,113.21000	1.11321	1,061.000	15.62	0.21	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.68448		73.11118		9.72000	9.72000			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			184.09840		184.09840		183.73954	183.73954			0.00	0.00	0	1,503.00
R210	On 03/08/2017	Bond Future			187.64195		187.64195		187.27685	187.27685			0.00	0.00	0	195.00
R210	On 02/11/2017	Bond Future			188.93828		188.93828		188.56577	188.56577			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.75188		192.75188		192.37000	192.37000			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 04/05/2017	Bond Future	148.09010		148.09010		147.95116	147.95116			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future	148.90768		148.90768		148.76653	148.76653			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	151.85035		151.85035		151.70624	151.70624			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	154.84881		154.84881		154.70000	154.70000			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	9.26501		83.86503		9.28561	83.72623		11.98	0.00	0.00	0	45,201.00
R213	On 03/08/2017	Bond Future	9.30998		85.46410		9.33120	85.32289		12.17	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.35411		83.58193		9.37603	83.43786		12.24	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.39661		85.24817		9.42000	9.42000			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	9.65522		72.00067		9.68589	71.78584		15.08	0.00	0.00	0	35,332.00
R214	On 03/08/2017	Bond Future	9.70184		73.37349		9.73334	73.15476		15.39	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.74763		71.50887		9.78002	71.28582		15.65	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.79215		72.93445		9.83000	9.83000			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	22,830.59000	22,830.59000			23,238.10000	23,238.10000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.71630	9.71630			9.89060	9.89060		14.08	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.63820	3.63820			3.70270	3.70270		16.36	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.40760	1.40760			1.42780	1.42780			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.38400	1.38400			1.40600	1.40600			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.36350	1.36350			1.38510	1.38510			0.00	0.00	0	0.00
Total for Derivatives :												6,202,287,069.48	446,811	4,051,033.00
Grand Total:												6,202,287,069.48	446,811	4,051,033.00