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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 26/04/2017

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
<b>Derivatives</b>													
\$ / R	On 26/04/2017	Any day expiry	13.23680	13.23680		13.08480	13.08480		19.00	0.00	0.00	0	0.00
\$ / R	On 28/04/2017	Any day expiry	13.26950	13.26950		13.08480	13.08480		18.83	0.00	0.00	0	2,081.00
\$ / R	On 28/04/2017	Any day expiry	13.00	Call	285.23250	0.28523	143.15530	0.14316	285.233	24.68	0.87	0	1,500.00
\$ / R	On 02/05/2017	Any day expiry	13.26230	13.26230		13.08950	13.08950		16.75	0.00	0.00	0	0.00
\$ / R	On 02/05/2017	Any day expiry	12.60	Put	8.02530	0.00803	13.94840	0.01395	8.025	24.06	0.05	0	10,000.00
\$ / R	On 02/05/2017	Any day expiry	13.56	Call	37.92470	0.03792	17.06840	0.01707	37.925	20.25	0.20	0	10,000.00
\$ / R	On 04/05/2017	Any day expiry	13.27160	13.27160		13.09170	13.09170		17.39	0.00	0.00	0	5,000.00
\$ / R	On 04/05/2017	Any day expiry	13.21	Call	171.00410	0.17100	90.83530	0.09084	171.004	17.65	0.58	0	10,000.00
\$ / R	On 04/05/2017	Any day expiry	13.22	Put	113.31010	0.11331	215.93110	0.21593	113.310	17.59	0.44	0	25,000.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	35.15450	0.03515	16.24060	0.01624	35.154	19.73	0.17	0	1,000.00
\$ / R	On 08/05/2017	Any day expiry	13.28210	13.28210		13.09610	13.09610		17.37	0.00	0.00	0	0.00
\$ / R	On 08/05/2017	Any day expiry	13.01	Call	339.34070	0.33934	214.48720	0.21449	339.341	17.85	0.74	0	2,500.00
\$ / R	On 11/05/2017	Any day expiry	13.28800	13.28800		13.10370	13.10370		17.66	0.00	0.00	0	70.00
\$ / R	On 11/05/2017	Any day expiry	13.00	Put	78.52160	0.07852	139.42930	0.13943	78.522	17.74	0.27	0	34,000.00
\$ / R	On 11/05/2017	Any day expiry	15.00	Call	3.85980	0.00386	2.58750	0.00259	3.860	27.23	0.02	0	34,000.00
\$ / R	On 12/05/2017	Any day expiry	13.29000	13.29000		13.10630	13.10630		17.62	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 12/05/2017	Any day expiry	13.60	Call	88.29730	0.08830	49.91600	0.04992	88.297	18.48	0.28	0.00	0	20,000.00
\$ / R	On 12/05/2017	Any day expiry	14.25	Call	17.14450	0.01714	11.75940	0.01176	17.145	21.77	0.07	0.00	0	1,250.00
\$ / R	On 15/05/2017	Any day expiry			13.29590	13.29590	13.11390	13.11390		17.08	0.00	0.00	0	10.00
\$ / R	On 15/05/2017	Any day expiry	12.75	Put	31.09630	0.03110	67.74330	0.06774	31.096	16.24	0.13	0.00	0	300.00
\$ / R	On 15/05/2017	Any day expiry	12.90	Put	58.69610	0.05870	0.00000	0.00000	58.696	16.47	0.21	270,234.04	100	100.00
\$ / R	On 19/05/2017	Any day expiry			13.30370	13.30370	13.12410	13.12410		17.06	0.00	0.00	0	1,140.00
\$ / R	On 26/05/2017	Any day expiry			13.31740	13.31740	13.14190	13.14190		16.74	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	367.43860	0.36744	486.49520	0.48650	367.439	17.36	0.60	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	2.64320	0.00264	2.17690	0.00218	2.643	26.00	0.01	0.00	0	60.00
\$ / R	On 30/05/2017	Any day expiry			13.32530	13.32530	13.15210	13.15210		16.43	0.00	0.00	0	1,391.00
\$ / R	On 31/05/2017	Any day expiry			13.32720	13.32720	13.15460	13.15460		16.58	0.00	0.00	0	1,200.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.36980	13.36980	13.19720	13.19720		16.36	0.00	1,337,127,067.80	100,011	898,873.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	10.17370	0.01017	12.41710	0.01242	10.174	17.61	0.03	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	14.06000	0.01406	20.39070	0.02039	14.060	16.38	0.04	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	18.76020	0.01876	27.50480	0.02750	18.760	16.28	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	28.37140	0.02837	41.95550	0.04196	28.371	16.12	0.07	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	32.39690	0.03240	0.00000	0.00000	32.397	16.06	0.08	2,235,693.96	2,000	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	53.68480	0.05368	79.25470	0.07925	53.685	15.85	0.13	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	796.15210	0.79615	661.03190	0.66103	796.152	15.69	0.83	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	87.66530	0.08767	130.76290	0.13076	87.665	15.65	0.19	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	709.20840	0.70921	583.33240	0.58333	709.208	15.70	0.79	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	109.57140	0.10957	159.27130	0.15927	109.571	15.75	0.23	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	138.09430	0.13809	195.48140	0.19548	138.094	15.86	0.27	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	594.14840	0.59415	480.50810	0.48051	594.148	15.88	0.72	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	541.05620	0.54106	433.78270	0.43378	541.056	15.97	0.69	0.00	0	1,578.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	171.25620	0.17126	236.58270	0.23658	171.256	15.97	0.31	414,721.87	100	88,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	275.36070	0.27536	362.42730	0.36243	275.361	16.25	0.43	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	384.81110	0.38481	301.50320	0.30150	384.811	16.27	0.56	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	299.85270	0.29985	392.46060	0.39246	299.853	16.31	0.45	0.00	0	1,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	350.11970	0.35012	274.50290	0.27450	350.120	16.35	0.53	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	327.97800	0.32798	256.54190	0.25654	327.978	16.46	0.50	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	303.31470	0.30331	236.37840	0.23638	303.315	16.62	0.48	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	284.01070	0.28401	220.68180	0.22068	284.011	16.75	0.45	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	414.21070	0.41421	523.48180	0.52348	414.211	16.75	0.55	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	540.46740	0.54047	662.20240	0.66220	540.467	17.24	0.63	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	217.30600	0.21731	167.04140	0.16704	217.306	17.26	0.37	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	189.65960	0.18966	145.09510	0.14510	189.660	17.52	0.33	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	642.23240	0.64223	771.87110	0.77187	642.232	17.60	0.68	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	672.51740	0.67252	804.13530	0.80414	672.517	17.70	0.69	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	144.06000	0.14406	108.73440	0.10873	144.060	18.04	0.26	3,534,950.16	1,000	2,250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	774.26000	0.77426	911.53440	0.91153	774.260	18.04	0.74	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	136.14920	0.13615	102.57300	0.10257	136.149	18.13	0.25	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	863.49580	0.86350	1,005.40060	1.00540	863.496	18.29	0.77	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	880.04410	0.88004	1,022.73030	1.02273	880.044	18.34	0.77	0.00	0	17,600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	921.82080	0.92182	1,066.38410	1.06638	921.821	18.46	0.79	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	964.14970	0.96415	1,110.48110	1.11048	964.150	18.57	0.80	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	101.02830	0.10103	75.43920	0.07544	101.028	18.62	0.20	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	99.59810	0.09960	74.34190	0.07434	99.598	18.64	0.19	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,050.33220	1.05033	1,199.89740	1.19990	1,050.332	18.81	0.82	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	81.56120	0.08156	0.00000	0.00000	81.561	18.97	0.16	4,361,873.64	2,000	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	70.71480	0.07071	52.33070	0.05233	70.715	19.20	0.14	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	49.50670	0.04951	36.38780	0.03639	49.507	19.78	0.11	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,560.68800	1.56069	1,722.55370	1.72255	1,560.688	20.09	0.91	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	34.60080	0.03460	25.43730	0.02544	34.601	20.33	0.08	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	30.02010	0.03002	0.00000	0.00000	30.020	20.55	0.07	892,140.72	1,000	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	27.97140	0.02797	20.59080	0.02059	27.971	20.66	0.06	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	19.72480	0.01972	14.57720	0.01458	19.725	21.21	0.05	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,147.38900	2.14739	2,315.52990	2.31553	2,147.389	21.43	0.96	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	17.18900	0.01719	12.72990	0.01273	17.189	21.43	0.04	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	11.77940	0.01178	8.78880	0.00879	11.779	22.04	0.03	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,421.97940	2.42198	2,591.58880	2.59159	2,421.979	22.04	0.97	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	10.73730	0.01074	8.02850	0.00803	10.737	22.20	0.03	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	10.59650	0.01060	7.98920	0.00799	10.597	22.22	0.03	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	8.82740	0.00883	7.53410	0.00753	8.827	22.53	0.02	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	8.43670	0.00844	7.25190	0.00725	8.437	23.02	0.02	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	8.08890	0.00809	7.00060	0.00700	8.089	23.52	0.02	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	7.89840	0.00790	6.86320	0.00686	7.898	23.82	0.02	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	6.77810	0.00678	6.05940	0.00606	6.778	26.16	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	1.75200	0.00175	1.17020	0.00117	1.752	29.25	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.78270	0.00078	0.50930	0.00051	0.783	29.25	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.12960	0.00013	0.07990	0.00008	0.130	29.25	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.39020	13.39020	13.21740	13.21740		16.48	0.00	1,502,866.10	113	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	429.94100	0.42994	537.20430	0.53720	429.941	16.72	0.53	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	10.83140	0.01083	10.02290	0.01002	10.831	22.83	0.02	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.39480	13.39480	13.22190	13.22190		16.50	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			13.40610	13.40610	13.23290	13.23290		16.43	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	193.34570	0.19335	152.66170	0.15266	193.346	17.80	0.30	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.41720	13.41720	13.24400	13.24400		16.39	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	191.87970	0.19188	152.41160	0.15241	191.880	17.87	0.29	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.42170	13.42170	13.24840	13.24840		16.42	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	755.30550	0.75531	883.16140	0.88316	755.306	17.63	0.67	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	7.70040	0.00770	6.00100	0.00600	7.700	27.91	0.01	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.42620	13.42620	13.25290	13.25290		16.54	0.00	0.00	0	4.00
\$ / R	On 17/07/2017	Any day expiry			13.43290	13.43290	13.25950	13.25950		16.47	0.00	0.00	0	280.00
\$ / R	On 21/07/2017	Any day expiry			13.44190	13.44190	13.26840	13.26840		16.52	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.45080	13.45080	13.27720	13.27720		16.47	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	312.70870	0.31271	390.87690	0.39088	312.709	16.16	0.39	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	186.98330	0.18698	151.09480	0.15109	186.983	18.25	0.26	0.00	0	2,000.00

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\$ / R			On 27/07/2017	Any day expiry			13.45530	13.45530	13.28170	13.28170	16.49	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/07/2017	Any day expiry	470.50570	0.47051	570.29740	0.57030	470.506	16.59	0.50	0.00	0	60.00	
\$ / R	16.53	Call	On 27/07/2017	Any day expiry	22.45480	0.02245	19.67150	0.01967	22.455	22.45	0.04	0.00	0	60.00	
\$ / R			On 31/07/2017	Any day expiry	13.46420	13.46420	13.29050	13.29050		16.44	0.00	0.00	0	4,774.00	
\$ / R			On 11/08/2017	Any day expiry	13.48880	13.48880	13.31450	13.31450		16.52	0.00	0.00	0	70.00	
\$ / R			On 29/08/2017	Any day expiry	13.52880	13.52880	13.35370	13.35370		16.49	0.00	0.00	0	0.00	
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	503.85180	0.50385	597.82290	0.59782	503.852	16.43	0.47	0.00	0	60.00	
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	34.69420	0.03469	27.42500	0.02743	34.694	21.91	0.05	0.00	0	60.00	
\$ / R			On 18/09/2017	Foreign Exchange Future	13.57340	13.57340	13.39730	13.39730		16.41	0.00	15,799,437.60	1,164	49,398.00	
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	62.17050	0.06217	76.34190	0.07634	62.171	15.54	0.10	0.00	0	7,202.00	
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	136.51970	0.13652	175.05750	0.17506	136.520	15.28	0.18	0.00	0	1,125.00	
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	216.53590	0.21654	269.28380	0.26928	216.536	15.49	0.26	0.00	0	3,000.00	
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	860.46730	0.86047	748.31810	0.74832	860.467	15.71	0.69	0.00	0	7,202.00	
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	287.06730	0.28707	351.01810	0.35102	287.067	15.71	0.31	0.00	0	3,099.00	
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	344.53530	0.34454	415.83510	0.41584	344.535	15.89	0.35	0.00	0	90.00	
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	467.54820	0.46755	552.30800	0.55231	467.548	16.22	0.43	0.00	0	3,500.00	
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	593.75060	0.59375	508.91050	0.50891	593.751	16.35	0.54	0.00	0	5,980.00	
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future	594.59870	0.59460	692.86870	0.69287	594.599	16.55	0.50	0.00	0	226,200.00	
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future	668.05370	0.66805	771.81650	0.77182	668.054	16.76	0.53	0.00	0	20,000.00	
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	674.34790	0.67435	778.55930	0.77856	674.348	16.78	0.53	0.00	0	960.00	
\$ / R	14.20	Call	On 18/09/2017	Foreign Exchange Future	348.98840	0.34899	295.20530	0.29521	348.988	17.54	0.36	0.00	0	90.00	
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	990.30910	0.99031	1,113.39300	1.11339	990.309	17.57	0.64	0.00	0	110.00	
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	1,065.33820	1.06534	1,191.89810	1.19190	1,065.338	17.75	0.66	0.00	0	110.00	
\$ / R	14.33	Call	On 18/09/2017	Foreign Exchange Future	316.35690	0.31636	267.14310	0.26714	316.357	17.77	0.33	0.00	0	3,000.00	
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	1,181.50940	1.18151	1,312.74840	1.31275	1,181.509	18.03	0.69	0.00	0	150.00	
\$ / R	14.50	Call	On 18/09/2017	Foreign Exchange Future	278.61360	0.27861	234.63230	0.23463	278.614	18.08	0.30	0.00	0	7,402.00	
\$ / R	14.55	Call	On 18/09/2017	Foreign Exchange Future	268.44270	0.26844	225.89720	0.22590	268.443	18.18	0.29	0.00	0	1,125.00	
\$ / R	14.72	Call	On 18/09/2017	Foreign Exchange Future	236.74120	0.23674	198.73830	0.19874	236.741	18.49	0.26	0.00	0	20,000.00	
\$ / R	15.00	Call	On 18/09/2017	Foreign Exchange Future	191.88460	0.19188	158.88260	0.15888	191.885	18.96	0.22	0.00	0	600.00	
\$ / R	16.00	Call	On 18/09/2017	Foreign Exchange Future	88.83450	0.08883	72.39360	0.07239	88.835	20.33	0.11	0.00	0	3,680.00	
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	63.03870	0.06304	48.00120	0.04800	63.039	20.64	0.08	0.00	0	960.00	
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	40.82240	0.04082	30.02560	0.03003	40.822	20.57	0.06	0.00	0	110.00	
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	32.58700	0.03259	23.51600	0.02352	32.587	20.53	0.05	0.00	0	650.00	
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	31.48960	0.03149	22.65720	0.02266	31.490	20.53	0.05	0.00	0	110.00	
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	10.01680	0.01002	6.75340	0.00675	10.017	20.42	0.02	0.00	0	3,099.00	
\$ / R			On 27/09/2017	Any day expiry	13.59340	13.59340	13.41690	13.41690		16.47	0.00	0.00	0	377.00	
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	527.83980	0.52784	617.94150	0.61794	527.840	16.34	0.45	0.00	0	60.00	
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	32.64250	0.03264	30.94700	0.03095	32.643	20.35	0.05	0.00	0	60.00	
\$ / R			On 28/09/2017	Any day expiry	13.59560	13.59560	13.41910	13.41910		16.47	0.00	0.00	0	0.00	
\$ / R			On 23/10/2017	Any day expiry	13.65130	13.65130	13.47360	13.47360		16.45	0.00	0.00	0	334.00	
\$ / R			On 27/10/2017	Any day expiry	13.66020	13.66020	13.48230	13.48230		16.47	0.00	0.00	0	0.00	
\$ / R	12.92	Put	On 27/10/2017	Any day expiry	286.36460	0.28636	345.82280	0.34582	286.365	15.51	0.29	0.00	0	1,000.00	
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	548.51240	0.54851	635.35620	0.63536	548.512	16.27	0.44	0.00	0	60.00	
\$ / R	14.10	Call	On 27/10/2017	Any day expiry	477.90670	0.47791	412.39430	0.41239	477.907	17.18	0.42	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 27/10/2017	Any day expiry	17.45	Call	58.33410	0.05833	49.72530	0.04973	58.334	21.84	0.07	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.69770	13.69770	13.51880	13.51880		16.48	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.73070	13.73070	13.55100	13.55100		16.51	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	566.09300	0.56609	652.01320	0.65201	566.093	16.17	0.42	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	77.87520	0.07788	64.75420	0.06475	77.875	22.20	0.08	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.77460	13.77460	13.59380	13.59380		16.47	0.00	8,609,125.00	625	89,624.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	70.65710	0.07066	85.82080	0.08582	70.657	15.20	0.09	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	100.72890	0.10073	122.93270	0.12293	100.729	15.15	0.12	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	133.00150	0.13300	162.47070	0.16247	133.001	15.11	0.15	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	168.52550	0.16853	208.04690	0.20805	168.525	15.07	0.18	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	192.62420	0.19262	235.60540	0.23561	192.624	15.14	0.20	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	233.00400	0.23300	281.33690	0.28134	233.004	15.24	0.22	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	347.90260	0.34790	411.90500	0.41191	347.903	15.49	0.30	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	395.94840	0.39595	466.05550	0.46606	395.948	15.62	0.33	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	500.80160	0.50080	580.05450	0.58005	500.802	15.93	0.38	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	525.36530	0.52537	606.56120	0.60656	525.365	16.00	0.39	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	850.94660	0.85095	755.17050	0.75517	850.947	16.13	0.59	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	810.56060	0.81056	911.51900	0.91152	810.561	16.70	0.50	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	867.14930	0.86715	971.25710	0.97126	867.149	16.83	0.52	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,210.07090	1.21007	1,330.71910	1.33072	1,210.071	17.55	0.62	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	369.98390	0.36998	321.81380	0.32181	369.984	18.34	0.31	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	349.09760	0.34910	301.87140	0.30187	349.098	18.51	0.29	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	347.26850	0.34727	300.12800	0.30013	347.268	18.53	0.29	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	213.35310	0.21335	182.04210	0.18204	213.353	19.59	0.19	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	124.24240	0.12424	106.33830	0.10634	124.242	21.19	0.12	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	122.20590	0.12221	104.56640	0.10457	122.206	21.26	0.11	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	120.70750	0.12071	103.26420	0.10326	120.708	21.31	0.11	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	118.74930	0.11875	101.56290	0.10156	118.749	21.37	0.11	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	82.72080	0.08272	65.82310	0.06582	82.721	22.43	0.08	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.78340	13.78340	13.60230	13.60230		16.54	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	578.48190	0.57848	663.79720	0.66380	578.482	16.13	0.41	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	89.08340	0.08908	71.04540	0.07105	89.083	22.44	0.08	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.89960	13.89960	13.71570	13.71570		16.51	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry	13.90400		13.90400	13.90400	13.71990	13.71990		16.50	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.97370	13.97370	13.78820	13.78820		16.50	0.00	9,474,168.60	678	8,094.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	389.75050	0.38975	452.05650	0.45206	389.751	15.38	0.28	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	569.74970	0.56975	508.70240	0.50870	569.750	17.75	0.38	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	448.58730	0.44859	397.07710	0.39708	448.587	18.48	0.31	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.05440	14.05440	13.86710	13.86710		16.55	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,567.14190	1.56714	1,690.81710	1.69082	1,567.142	17.75	0.61	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	447.94480	0.44794	397.85330	0.39785	447.945	18.75	0.30	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.08910	14.08910	13.90190	13.90190		16.67	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.09770	14.09770	13.91070	13.91070		16.68	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.17110	14.17110	13.98520	13.98520		16.83	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	23.37760	0.02338		33.01760	0.03302	23.378	12.99	0.03	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	454.49590	0.45450		517.95600	0.51796	454.496	15.64	0.28	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	717.00870	0.71701		801.47160	0.80147	717.009	16.18	0.38	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	449.34540	0.44935		402.64410	0.40264	449.345	19.34	0.28	0.00	0	750.00	
\$ / R	On 13/08/2018	Any day expiry			14.29210	14.29210		14.10800	14.10800		17.11	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			14.36770	14.36770		14.18470	14.18470		17.22	0.00	0.00	0	0.00	
\$ / R	On 13/11/2018	Any day expiry			14.49080	14.49080		14.30970	14.30970		17.42	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.55780	14.55780		14.37760	14.37760		17.49	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.68950	14.68950		14.51140	14.51140		17.64	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.76080	14.76080		14.58370	14.58370		17.68	0.00	0.00	0	0.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.36980	13.36980		13.19720	13.19720		16.36	0.00	0.00	0	479.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.57340	13.57340		13.39730	13.39730		16.41	0.00	0.00	0	22.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.77460	13.77460		13.59380	13.59380		16.47	0.00	13,774.60	1	43.00	
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.97370	13.97370		13.78820	13.78820		16.50	0.00	0.00	0	3.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.17110	14.17110		13.98520	13.98520		16.83	0.00	0.00	0	47.00	
£ / R	On 28/04/2017	Any day expiry			17.06050	17.06050		16.77820	16.77820		18.91	0.00	0.00	0	97.00	
£ / R	On 31/05/2017	Any day expiry			17.14890	17.14890		16.88210	16.88210		17.34	0.00	0.00	0	56.00	
£ / R	On 19/06/2017	Foreign Exchange Future			17.21220	17.21220		16.94480	16.94480		17.30	0.00	51,412,841.40	2,987	57,841.00	
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	870.27090	0.87027		687.44830	0.68745	870.271	16.32	0.76	0.00	0	600.00	
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	347.46230	0.34746		261.60320	0.26160	347.462	17.94	0.42	0.00	0	600.00	
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	75.67900	0.07568		55.58940	0.05559	75.679	20.82	0.12	0.00	0	1,200.00	
£ / R	On 18/09/2017	Foreign Exchange Future			17.52010	17.52010		17.24620	17.24620		17.35	0.00	8,760,050.00	500	1,945.00	
£ / R	On 18/12/2017	Foreign Exchange Future			17.83030	17.83030		17.54850	17.54850		16.65	0.00	0.00	0	215.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12014	0.12014		0.11930	0.11930		16.14	0.00	34,118.91	284	3,315.00	
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12247	0.12247		0.12162	0.12162		15.35	0.00	0.00	0	0.00	
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12489	0.12489		0.12399	0.12399		15.44	0.00	0.00	0	0.00	
€ / R	On 28/04/2017	Any day expiry			14.43630	14.43630		14.29560	14.29560		22.16	0.00	0.00	0	5.00	
€ / R	On 19/06/2017	Foreign Exchange Future			14.58020	14.58020		14.45310	14.45310		15.46	0.00	593,691,163.80	40,719	108,952.00	
€ / R	On 18/09/2017	Foreign Exchange Future			14.87200	14.87200		14.74130	14.74130		15.21	0.00	7,837,544.00	527	6,708.00	
€ / R	On 18/12/2017	Foreign Exchange Future			15.16800	15.16800		15.03210	15.03210		15.58	0.00	1,516,800.00	100	4,578.00	
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	259.52900	0.25953		292.84270	0.29284	259.529	14.82	0.23	0.00	0	18,000.00	
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	384.72840	0.38473		344.25930	0.34426	384.728	17.04	0.31	0.00	0	18,000.00	
€ / R	On 19/03/2018	Foreign Exchange Future			15.46780	15.46780		15.33020	15.33020		15.65	0.00	6,187,120.00	400	1,669.00	
10Y STND	On 17/12/2025	Interest Rate Swap			96.25392	96.25392		96.12656	96.12656			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			93.29112	93.29112		93.16149	93.16149			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			92.05590	92.05590		91.92761	91.92761			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			94.19396	94.19396		94.07026	94.07026			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			97.93576	97.93576		97.81804	97.81804			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			96.53418	96.53418		96.41815	96.41815			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 21/06/2027	Interest Rate Swap		98.58046	98.58046		98.46411	98.46411			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.60702	99.60702		99.60703	99.60703			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.60693	99.60693		99.60169	99.60169			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.79930	99.79930		99.78993	99.78993			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.74856	99.74856		99.73764	99.73764			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.92868	99.92868		99.92198	99.92198			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.82831	99.82831		99.81947	99.81947			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.03105	99.03105		99.01856	99.01856			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.61913	98.61913		98.61276	98.61276			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.58119	98.58119		98.57333	98.57333			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.00000	99.00000		98.99000	98.99000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.43455	99.43455		99.42091	99.42091			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.88147	99.88147		99.86174	99.86174			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.79253	96.79253		96.78112	96.78112			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.08453	96.08453		96.07180	96.07180			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		95.34198	95.34198		95.32913	95.32913			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		95.57158	95.57158		95.55671	95.55671			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.80018	97.80018		97.78332	97.78332			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.97906	97.97906		97.96038	97.96038			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		99.20321	99.20321		99.18371	99.18371			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future		532.68600	532.68600		533.40700	533.40700			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future		542.82100	542.82100		543.56100	543.56100			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		553.37300	553.37300		554.12500	554.12500			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		564.41500	564.41500		565.19000	565.19000			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future		611.76300	611.76300		613.59100	613.59100			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		623.40300	623.40300		625.27200	625.27200			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		635.52100	635.52100		637.42400	637.42400			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		648.20200	648.20200		650.15100	650.15100			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		553.70700	553.70700		555.41500	555.41500			0.00	1,600,213,230.00	289	125.00
ALBI	On 03/08/2017	Index Future		564.24200	564.24200		565.98900	565.98900			0.00	1,630,659,380.00	289	513.00
ALBI	On 02/11/2017	Index Future		575.21100	575.21100		576.98800	576.98800			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		586.68800	586.68800		588.50900	588.50900			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		9.98090	9.98090		9.93730	9.93730		13.71	0.00	0.00	0	23,129.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.11980	10.11980		10.07500	10.07500		13.56	0.00	0.00	0	3,805.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.25900	10.25900		10.21250	10.21250		13.16	0.00	0.00	0	58.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		9.86830	9.86830		9.71160	9.71160		14.23	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.03380		10.03380		9.87390	9.87390		14.11	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.19930		10.19930		10.03600	10.03600		13.96	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.48190		13.48190		13.32650	13.32650		15.89	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.76720		13.76720		13.60790	13.60790		15.83	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.05950		14.05950		13.89400	13.89400		15.88	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.93140		1.93140		1.91020	1.91020		15.80	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.94900		1.94900		1.92790	1.92790		15.49	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.96650		1.96650		1.94500	1.94500		15.46	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.92200		1.92200		1.90040	1.90040		15.86	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.96230		1.96230		1.94530	1.94530		15.63	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	10.62080		77.12777		10.57664	77.40526			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.70646		78.59494		10.66069	78.87849			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.79310		76.33023		10.74582	76.61903			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.87936		77.85349		10.83028	78.14907			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	10.86588		80.09570		10.79668	80.58644			0.00	65,678,474.00	820	0.00
ES42	On 03/08/2017	Bond Future	10.95322		81.61927		10.88159	82.12022			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.04072		78.94395		10.96669	79.45430			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.12507		80.51949		11.04839	81.04116			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	552.06200		552.06200		553.75300	553.75300			0.00	331,237,200.00	60	27.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 03/08/2017	GOVI	562.56500	562.56500	562.56500	564.29500	564.29500				0.00	337,539,000.00	60	389.00
GOVI	On 02/11/2017	GOVI	573.50100	573.50100	573.50100	575.26200	575.26200				0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	584.94400	584.94400	584.94400	586.74800	586.74800				0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.72050	1.72050	1.72050	1.69830	1.69830			15.90	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.74940	1.74940	1.74940	1.72660	1.72660			16.23	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.77710	1.77710	1.77710	1.75370	1.75370			15.85	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	128.11532	128.11532	128.11532	127.90707	127.90707				0.00	64,057,660.00	500	3,234.00
I2025	On 03/08/2017	Bond Future	129.24600	129.24600	129.24600	129.03465	129.03465				0.00	64,623,000.00	500	2,414.00
I2025	On 02/11/2017	Bond Future	131.78887	131.78887	131.78887	131.57317	131.57317				0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	133.09662	133.09662	133.09662	132.87694	132.87694				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 04/05/2017	Bond Future	99.44391	99.44391	99.44391	99.42306	99.42306				0.00	0.00	0	1,772.00
I2029	On 01/02/2018	Bond Future	104.40609	104.40609	104.40609	104.38500	104.38500				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future	105.26500	105.26500	105.26500	105.24301	105.24301				0.00	0.00	0	5,704.00
I2033	On 03/08/2017	Bond Future	107.28696	107.28696	107.28696	107.26555	107.26555				0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future	108.32076	108.32076	108.32076	108.29876	108.29876				0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	110.50696	110.50696	110.50696	110.48477	110.48477				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 04/05/2017	Bond Future	131.66084	131.66084	131.66084	131.41752	131.41752				0.00	131,660,840.00	1,000	4,031.00
I2038	On 03/08/2017	Bond Future	132.69337	132.69337	132.69337	132.44627	132.44627				0.00	132,693,370.00	1,000	21,092.00
I2038	On 02/11/2017	Bond Future	135.30415	135.30415	135.30415	135.05193	135.05193				0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	136.51385	136.51385	136.51385	136.25698	136.25698				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future	127.27493	127.27493	127.27493	127.77503	127.77503				0.00	0.00	0	19,136.00
I2046	On 03/08/2017	Bond Future	129.71980	129.71980	129.71980	130.23053	130.23053				0.00	0.00	0	22,540.00
I2046	On 02/11/2017	Bond Future	130.68866	130.68866	130.68866	131.20908	131.20908				0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	133.32630	133.32630	133.32630	133.85780	133.85780				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future	136.25880	136.25880	136.25880	136.85181	136.85181				0.00	0.00	0	4,750.00
I2050	On 03/08/2017	Bond Future	137.21458	137.21458	137.21458	137.82000	137.82000				0.00	0.00	0	24,401.00
I2050	On 02/11/2017	Bond Future	139.91435	139.91435	139.91435	140.53145	140.53145				0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	141.04616	141.04616	141.04616	141.67610	141.67610				0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future	247.49600	247.49600	247.49600	247.64500	247.64500				0.00	49,499,200.00	20	428.00
IGOV	On 03/08/2017	Index Future	252.25100	252.25100	252.25100	252.40500	252.40500				0.00	50,450,200.00	20	792.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 02/11/2017	Index Future			257.21400		257.21400		257.37100	257.37100			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future			262.40500		262.40500		262.56600	262.56600			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
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			0.12830		0.12830		0.12650	0.12650			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12730		0.12730		0.12610	0.12610			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12730		0.12730		0.12560	0.12560			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.18990		9.18990		9.17290	9.17290		13.96	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.31120		9.31120		9.29370	9.29370		13.89	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.43220		9.43220		9.41260	9.41260		13.72	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.28190		1.28190		1.27280	1.27280			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.29690		1.29690		1.28750	1.28750			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31240		1.31240		1.30250	1.30250			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.28740		1.28740		1.28400	1.28400			0.00	0.00	0	100.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29080		1.29080		1.28730	1.28730			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.29440		1.29440		1.29090	1.29090			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.09050		1.09050		1.09520	1.09520			0.00	10,905.00	10	40.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.09570		1.09570		1.10030	1.10030			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.10120		1.10120		1.10580	1.10580			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.72320		115.39798		8.67357	115.74140		8.45	0.00	4,387,085,005.66	38,017	84,115.00
R186	On 04/05/2017	Bond Future	8.44	Call	52.73000		0.05273		106.65000	0.10665	52.730	8.24	0.08	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	492.23000		0.49223		700.15000	0.70015	492.230	8.34	0.46	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	111.00000		0.11100		84.85000	0.08485	111.000	8.43	0.15	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	101.26000		0.10126		77.41000	0.07741	101.260	8.43	0.14	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	6.36000		0.00636		5.15000	0.00515	6.360	8.57	0.01	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.76471		112.29043		8.71283	112.64168		8.91	0.00	4,663,758,429.19	41,533	70,039.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,784.89000		1.78489		1,642.94000	1.64294	1,784.890	8.85	0.45	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/08/2017	Bond Future	9.35	Put	703.10000		0.70310		635.66000	0.63566	703.100	9.12	0.22	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	514.54000		0.51454		462.94000	0.46294	514.540	9.21	0.17	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.80065		114.47320		8.74667	114.83075		8.83	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.83090		111.45352		8.77436	111.81986		8.83	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future			298.26660		298.26660		298.20436	298.20436			0.00	0.00	0	113.00
R197	On 03/08/2017	Bond Future			297.10426		297.10426		297.04291	297.04291			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			302.94950		302.94950		302.88663	302.88663			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			302.00913		302.00913		301.94593	301.94593			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			243.85092		243.85092		243.80013	243.80013			0.00	1,017,833,740.08	4,174	20,109.00
R202	On 03/08/2017	Bond Future			244.87446		244.87446		244.82440	244.82440			0.00	1,022,105,996.04	4,174	29,937.00
R202	On 02/11/2017	Bond Future			249.69220		249.69220		249.64087	249.64087			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			250.98453		250.98453		250.93279	250.93279			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			8.13186		99.71543		8.09199	99.89549		5.99	0.00	311,610,718.75	3,125	12,776.00
R2023	On 03/08/2017	Bond Future			8.15209		101.61223		8.10976	101.79678		5.91	0.00	785,360,925.67	7,729	14,332.00
R2023	On 02/11/2017	Bond Future			8.17008		99.65617		8.12539	99.84393		5.46	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.17944		101.64477		8.13168	101.83767		5.46	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			7.48522		101.44141		7.46315	101.44912		0.29	0.00	0.00	0	27,749.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.15358		93.57433		9.10405	93.92122			0.00	903,366,581.82	9,654	24,363.00
R2030	On 03/08/2017	Bond Future			9.20361		91.34759		9.15221	91.70214			0.00	813,450,288.95	8,905	11,399.00
R2030	On 02/11/2017	Bond Future			9.24474		93.12328		9.19166	93.48440			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.28173		90.97628		9.22663	91.34586			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			9.31341		92.38839		9.26887	92.72243		12.26	0.00	1,298,980,763.40	14,060	11,951.00
R2032	On 03/08/2017	Bond Future			9.36169		94.14573		9.31557	94.48725		12.41	0.00	1,215,421,374.30	12,910	13,370.00
R2032	On 02/11/2017	Bond Future			9.40751		91.81733		9.35995	92.16509		12.44	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.44938		93.64964		9.40010	94.00560		12.44	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.49851		96.35691		9.45398	96.72174			0.00	310,172,893.29	3,219	7,824.00

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 03/08/2017	Bond Future			9.54836		98.18986		9.50232	98.56268			0.00	316,073,159.34	3,219	3,219.00
R2035	On 02/11/2017	Bond Future			9.59796		95.59657		9.55053	95.97628			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.64496		97.50430		9.59586	97.89288			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			9.57381		92.83268		9.52933	93.19608		13.77	0.00	2,440,199,826.48	26,286	44,861.00
R2037	On 03/08/2017	Bond Future			9.62796		90.34148		9.58199	90.71273		14.63	0.00	2,322,679,450.80	25,710	27,904.00
R2037	On 02/11/2017	Bond Future			9.67413		92.09763		9.62684	92.47578		14.74	0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future			9.71715		89.67983		9.66827	90.06681		14.74	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future			7.48472		103.81342		7.44919	103.86700		1.27	0.00	93,120,637.74	897	26,275.00
R204	On 03/08/2017	Bond Future			7.44256		101.74802		7.39929	101.80374		1.30	0.00	0.00	0	9,540.00
R204	On 02/11/2017	Bond Future			7.33692		103.72589		7.28396	103.78226		0.91	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.11477		101.75455		7.04438	101.81349		0.91	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.65384		96.43179		9.61438	96.77608		14.39	0.00	0.00	0	10,745.00
R2040	On 03/08/2017	Bond Future			9.70866		93.75853		9.66787	94.11043		15.31	0.00	0.00	0	555.00
R2040	On 02/11/2017	Bond Future			9.75561		95.58115		9.71368	95.93946		15.45	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.79957		92.98251		9.75623	93.34934		15.45	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.70378		93.29487		9.66431	93.64159		15.04	0.00	126,041,369.37	1,351	17,161.00
R2044	On 03/08/2017	Bond Future			9.75773		90.68718		9.71696	91.04151		16.02	0.00	0.00	0	17,110.00
R2044	On 02/11/2017	Bond Future			9.80402		92.45015		9.76214	92.81092		16.19	0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future			9.84744		89.91416		9.80418	90.28351		16.19	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.69338		92.43463		9.65385	92.79026		15.60	0.00	0.00	0	76,763.00
R2048	On 03/08/2017	Bond Future			9.74170		94.19292		9.70091	94.55641		15.84	0.00	0.00	0	41,589.00
R2048	On 02/11/2017	Bond Future			9.78964		91.58541		9.74773	91.95547		15.99	0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future			9.83528		93.41300		9.79199	93.79183		15.99	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future			7.53545		101.58513		7.53047	101.59699		2.27	0.00	2,447,185,781.70	24,090	61,604.00
R207	On 03/08/2017	Bond Future			7.52015		99.87428		7.51409	99.88750		2.34	0.00	2,073,090,429.96	20,757	17,035.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,523.30000		1.52330		1,536.19000	1.53619	1,523.300	2.42	0.88	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.46887		101.81574		7.46227	101.82881		2.03	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.37873		100.20493		7.37042	100.21968		2.03	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.71578		97.51314		7.69577	97.57811		3.70	0.00	780,787,711.98	8,007	18,236.00
R208	On 03/08/2017	Bond Future			7.71513		99.36804		7.69322	99.43531		3.74	0.00	683,354,011.08	6,877	11,593.00
R208	On 02/11/2017	Bond Future			7.70177		97.89721		7.67819	97.96538		3.33	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.66984		99.85077		7.64367	99.92165		3.33	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.46820		72.58377		9.42363	72.88901		14.34	0.00	1,041,649,683.27	14,351	51,241.00
R209	On 04/05/2017	Bond Future	8.93	Call	3.05000		0.00305		8.75000	0.00875	3.050	13.85	0.01	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,199.44000		1.19944	1,020.89000	1.02089	1,199.440	1,199.440	14.09	0.73	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	211.00000		0.21100	173.47000	0.17347	211.000	211.000	14.27	0.23	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.51360		73.96446		9.46766	74.27629		14.62	0.00	983,505,424.62	13,297	19,080.00
R209	On 02/11/2017	Bond Future			9.55675		72.25186		9.50955	72.56946		14.83	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	470.22000		0.47022	517.92000	0.51792	470.220	470.220	14.24	0.13	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,511.77000		1.51177	1,624.84000	1.62484	1,511.770	1,511.770	14.39	0.33	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,837.47000		1.83747	1,741.15000	1.74115	1,837.470	1,837.470	15.05	0.33	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	867.14000		0.86714	815.52000	0.81552	867.140	867.140	15.59	0.19	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.59637		73.69369		9.54768	74.01865		14.83	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			184.63434		184.63434		184.59579	184.59579			0.00	0.00	0	1,503.00
R210	On 03/08/2017	Bond Future			188.18092		188.18092		188.14321	188.14321			0.00	0.00	0	195.00
R210	On 02/11/2017	Bond Future			189.48291		189.48291		189.44427	189.44427			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			193.30732		193.30732		193.26842	193.26842			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			148.43509		148.43509		148.53536	148.53536			0.00	148,435,090.00	1,000	3,268.00
R212	On 03/08/2017	Bond Future			149.25939		149.25939		149.36263	149.36263			0.00	149,259,390.00	1,000	4,858.00
R212	On 02/11/2017	Bond Future			152.19596		152.19596		152.30108	152.30108			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			153.20763		153.20763		153.31530	153.31530			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

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 04/05/2017	Bond Future	9.18809		84.38619		9.14349	84.69046		11.96	0.00	1,838,859,466.29	21,791	40,207.00
R213	On 03/08/2017	Bond Future	9.23118		85.99140		9.18503	86.30239		12.15	0.00	1,716,130,369.80	19,957	18,445.00
R213	On 02/11/2017	Bond Future	9.27390		84.11212		9.22632	84.42886		12.21	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.31351		85.79063		9.26421	86.11477		12.21	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.61322		72.29660		9.57367	72.57712		15.08	0.00	85,382,284.60	1,181	35,291.00
R214	On 03/08/2017	Bond Future	9.65913		73.67183		9.61837	73.95848		15.38	0.00	0.00	0	2,797.00
R214	On 02/11/2017	Bond Future	9.70464		71.80670		9.66279	72.09861		15.63	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.74774		73.23961		9.70456	73.53839		15.63	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,677.22000	22,677.22000		22,442.16000	22,442.16000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.57190		9.57190		9.47640	9.47640		14.26	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.68560		3.68560		3.61900	3.61900		14.87	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.40010		1.40010		1.38500	1.38500			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.37410		1.37410		1.35890	1.35890			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.34970		1.34970		1.33450	1.33450			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>40,486,898,955.37</b>	<b>496,148</b>	<b>4,203,049.00</b>
<b>Grand Total:</b>												<b>40,486,898,955.37</b>	<b>496,148</b>	<b>4,203,049.00</b>