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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 04/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 04/05/2017	Any day expiry	13.55950	13.55950		13.34570	13.34570		22.30	0.00	67,797,500.00	5,000	0.00
\$ / R	On 05/05/2017	Any day expiry	13.57690	13.57690		13.34570	13.34570		22.17	0.00	0.00	0	0.00
\$ / R	On 05/05/2017	Any day expiry	13.33	Call	255.23140	0.25523	93.74100	0.09374	255.231	26.71	0.91	0.00	2,500.00
\$ / R	On 08/05/2017	Any day expiry	13.57690	13.57690		13.35030	13.35030		17.05	0.00	0.00	0	0.00
\$ / R	On 08/05/2017	Any day expiry	13.01	Call	575.86220	0.57586	364.73670	0.36474	575.862	25.93	0.94	0.00	2,500.00
\$ / R	On 11/05/2017	Any day expiry	13.57700	13.57700		13.35710	13.35710		17.66	0.00	0.00	0	70.00
\$ / R	On 11/05/2017	Any day expiry	13.00	Put	13.08880	0.01309	35.57710	0.03558	13.089	21.64	0.07	0.00	34,000.00
\$ / R	On 11/05/2017	Any day expiry	15.00	Call	1.15540	0.00116	0.74400	0.00074	1.155	28.83	0.01	0.00	34,000.00
\$ / R	On 12/05/2017	Any day expiry	13.57930	13.57930		13.35940	13.35940		17.61	0.00	0.00	0	0.00
\$ / R	On 12/05/2017	Any day expiry	13.60	Call	132.95430	0.13295	64.69520	0.06470	132.954	17.83	0.48	0.00	20,000.00
\$ / R	On 12/05/2017	Any day expiry	14.25	Call	10.30320	0.01030	6.21770	0.00622	10.303	20.60	0.06	0.00	1,250.00
\$ / R	On 15/05/2017	Any day expiry	13.58620	13.58620		13.36630	13.36630		16.85	0.00	0.00	0	10.00
\$ / R	On 15/05/2017	Any day expiry	12.75	Put	6.46810	0.00647	14.19230	0.01419	6.468	20.24	0.03	0.00	300.00
\$ / R	On 15/05/2017	Any day expiry	12.90	Put	9.82000	0.00982	28.68960	0.02869	9.820	18.60	0.05	0.00	100.00
\$ / R	On 17/05/2017	Any day expiry	13.59080	13.59080		13.37090	13.37090		16.92	0.00	0.00	0	0.00
\$ / R	On 17/05/2017	Any day expiry	13.05	Put	23.50140	0.02350	59.98920	0.05999	23.501	17.56	0.11	0.00	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 18/05/2017	Any day expiry										
\$ / R			On 18/05/2017	Any day expiry										
\$ / R	13.53	Put	On 19/05/2017	Any day expiry	13.59320	13.59320	13.55680	13.55680		16.94	0.00	0.00	0	0.00
\$ / R			On 26/05/2017	Any day expiry	150.14910	0.15015	0.00000	0.00000	150.149	16.99	0.44	118,676,227.20	20,000	20,000.00
\$ / R			On 26/05/2017	Any day expiry	13.59550	13.59550	13.37550	13.37550		16.99	0.00	0.00	0	1,140.00
\$ / R			On 26/05/2017	Any day expiry	13.61190	13.61190	13.39160	13.39160		16.75	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 26/05/2017	Any day expiry	168.85790	0.16886	285.72460	0.28572	168.858	16.59	0.41	0.00	0	60.00
\$ / R	15.97	Call	On 26/05/2017	Any day expiry	1.93210	0.00193	1.22220	0.00122	1.932	26.10	0.01	0.00	0	60.00
\$ / R			On 30/05/2017	Any day expiry	13.62130	13.62130	13.40080	13.40080		16.42	0.00	0.00	0	1,391.00
\$ / R			On 31/05/2017	Any day expiry	13.62360	13.62360	13.40310	13.40310		16.46	0.00	0.00	0	1,200.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.66770	13.66770	13.44640	13.44640		16.38	0.00	1,249,022,764.50	91,385	922,475.00
\$ / R	11.78	Put	On 19/06/2017	Foreign Exchange Future	4.60300	0.00460	6.12620	0.00613	4.603	19.28	0.01	0.00	0	4,500.00
\$ / R	12.00	Put	On 19/06/2017	Foreign Exchange Future	6.39590	0.00640	8.69110	0.00869	6.396	18.04	0.02	0.00	0	60,150.00
\$ / R	12.10	Put	On 19/06/2017	Foreign Exchange Future	7.46940	0.00747	10.26470	0.01026	7.469	17.48	0.02	0.00	0	2,000.00
\$ / R	12.25	Put	On 19/06/2017	Foreign Exchange Future	9.49840	0.00950	16.63140	0.01663	9.498	16.63	0.03	0.00	0	4,500.00
\$ / R	12.30	Put	On 19/06/2017	Foreign Exchange Future	10.31270	0.01031	19.40640	0.01941	10.313	16.35	0.03	0.00	0	2,000.00
\$ / R	12.50	Put	On 19/06/2017	Foreign Exchange Future	19.31920	0.01932	34.83620	0.03484	19.319	16.17	0.06	0.00	0	1,000.00
\$ / R	12.65	Call	On 19/06/2017	Foreign Exchange Future	1,047.63680	1.04764	848.66270	0.84866	1,047.637	16.03	0.92	0.00	0	3,000.00
\$ / R	12.71	Put	On 19/06/2017	Foreign Exchange Future	35.39390	0.03539	60.99180	0.06099	35.394	15.97	0.10	0.00	0	17,600.00
\$ / R	12.76	Call	On 19/06/2017	Foreign Exchange Future	948.25820	0.94826	755.53780	0.75554	948.258	15.93	0.89	0.00	0	50.00
\$ / R	12.80	Put	On 19/06/2017	Foreign Exchange Future	45.12900	0.04513	76.26510	0.07627	45.129	15.89	0.12	0.00	0	4,000.00
\$ / R	12.90	Put	On 19/06/2017	Foreign Exchange Future	58.44730	0.05845	99.36700	0.09937	58.447	15.80	0.14	0.00	0	3,500.00
\$ / R	12.92	Call	On 19/06/2017	Foreign Exchange Future	809.16220	0.80916	630.92800	0.63093	809.162	15.78	0.85	0.00	0	33,000.00
\$ / R	13.00	Call	On 19/06/2017	Foreign Exchange Future	743.67360	0.74367	573.45090	0.57345	743.674	15.79	0.82	0.00	0	1,578.00
\$ / R	13.00	Put	On 19/06/2017	Foreign Exchange Future	75.97360	0.07597	127.05090	0.12705	75.974	15.79	0.18	0.00	0	88,455.00
\$ / R	13.25	Put	On 19/06/2017	Foreign Exchange Future	140.84820	0.14085	218.02800	0.21803	140.848	16.02	0.28	0.00	0	100.00
\$ / R	13.27	Call	On 19/06/2017	Foreign Exchange Future	544.99410	0.54499	403.10450	0.40310	544.994	16.04	0.71	0.00	0	3,000.00
\$ / R	13.30	Put	On 19/06/2017	Foreign Exchange Future	157.32960	0.15733	240.10950	0.24011	157.330	16.07	0.31	0.00	0	1,638.00
\$ / R	13.34	Call	On 19/06/2017	Foreign Exchange Future	499.10620	0.49911	365.11810	0.36512	499.106	16.10	0.67	0.00	0	4,000.00
\$ / R	13.39	Call	On 19/06/2017	Foreign Exchange Future	467.83400	0.46783	339.55290	0.33955	467.834	16.15	0.65	0.00	0	4,000.00
\$ / R	13.45	Call	On 19/06/2017	Foreign Exchange Future	431.98700	0.43199	310.58270	0.31058	431.987	16.20	0.62	0.00	0	3,000.00
\$ / R	13.50	Put	On 19/06/2017	Foreign Exchange Future	235.82430	0.23582	343.07560	0.34308	235.824	16.25	0.40	0.00	0	100.00
\$ / R	13.50	Call	On 19/06/2017	Foreign Exchange Future	403.52430	0.40352	289.47560	0.28948	403.524	16.25	0.60	0.00	0	4,750.00
\$ / R	13.69	Put	On 19/06/2017	Foreign Exchange Future	330.68260	0.33068	463.79680	0.46380	330.683	16.49	0.50	0.00	0	250.00
\$ / R	13.70	Call	On 19/06/2017	Foreign Exchange Future	304.14390	0.30414	216.99870	0.21700	304.144	16.52	0.50	0.00	0	500.00
\$ / R	13.80	Call	On 19/06/2017	Foreign Exchange Future	264.42850	0.26443	187.26470	0.18726	264.428	16.78	0.45	0.00	0	1,500.00
\$ / R	13.83	Put	On 19/06/2017	Foreign Exchange Future	415.72810	0.41573	562.70590	0.56271	415.728	16.86	0.57	0.00	0	2,280.00
\$ / R	13.87	Put	On 19/06/2017	Foreign Exchange Future	441.68830	0.44169	592.34220	0.59234	441.688	16.96	0.58	0.00	0	30,000.00
\$ / R	14.00	Call	On 19/06/2017	Foreign Exchange Future	198.43940	0.19844	138.83200	0.13883	198.439	17.31	0.36	0.00	0	1,100.00
\$ / R	14.00	Put	On 19/06/2017	Foreign Exchange Future	530.73940	0.53074	692.43200	0.69243	530.739	17.31	0.64	0.00	0	3,800.00
\$ / R	14.04	Call	On 19/06/2017	Foreign Exchange Future	187.18940	0.18719	130.69830	0.13070	187.189	17.41	0.34	0.00	0	37.00
\$ / R	14.11	Put	On 19/06/2017	Foreign Exchange Future	611.21230	0.61121	781.11830	0.78112	611.212	17.60	0.68	0.00	0	2,850.00
\$ / R	14.13	Put	On 19/06/2017	Foreign Exchange Future	626.30410	0.62630	797.52580	0.79753	626.304	17.65	0.69	0.00	0	17,600.00
\$ / R	14.18	Put	On 19/06/2017	Foreign Exchange Future	664.61640	0.66462	839.00200	0.83900	664.616	17.78	0.71	0.00	0	1,400.00
\$ / R	14.23	Put	On 19/06/2017	Foreign Exchange Future	703.72360	0.70372	881.09320	0.88109	703.724	17.91	0.73	0.00	0	2,000.00
\$ / R	14.25	Call	On 19/06/2017	Foreign Exchange Future	137.27710	0.13728	94.49280	0.09449	137.277	17.96	0.27	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	135.24790	0.13525	93.02650	0.09303	135.248	17.99	0.26	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	784.13480	0.78413	966.96870	0.96697	784.135	18.17	0.76	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	109.53960	0.10954	74.69630	0.07470	109.540	18.35	0.22	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	93.94070	0.09394	63.83690	0.06384	93.941	18.58	0.19	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	63.84260	0.06384	43.12760	0.04313	63.843	19.18	0.14	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,273.71270	1.27371	1,478.03760	1.47804	1,273.713	19.51	0.89	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	43.38620	0.04339	28.77930	0.02878	43.386	19.78	0.10	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	36.95870	0.03696	24.45380	0.02445	36.959	19.98	0.09	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	34.11170	0.03411	22.54520	0.02255	34.112	20.09	0.08	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	22.86960	0.02287	15.05280	0.01505	22.870	20.60	0.06	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	19.50590	0.01951	12.82550	0.01283	19.506	20.81	0.05	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,851.80590	1.85181	2,066.42550	2.06643	1,851.806	20.81	0.95	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,124.84650	2.12485	2,341.83930	2.34184	2,124.846	21.39	0.97	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	12.54650	0.01255	8.23930	0.00824	12.547	21.39	0.03	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	11.24970	0.01125	7.38800	0.00739	11.250	21.53	0.03	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	11.07620	0.01108	7.27400	0.00727	11.076	21.55	0.03	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	8.92140	0.00892	5.86160	0.00586	8.921	21.84	0.02	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	7.65540	0.00766	5.03310	0.00503	7.655	22.05	0.02	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	6.57830	0.00658	4.58200	0.00458	6.578	22.25	0.02	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	6.01050	0.00601	4.48400	0.00448	6.010	22.38	0.02	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	4.36640	0.00437	3.92950	0.00393	4.366	24.42	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	1.91360	0.00191	1.19260	0.00119	1.914	29.86	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.81940	0.00082	0.49670	0.00050	0.819	29.86	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.12200	0.00012	0.06990	0.00007	0.122	29.86	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.68850	13.68850	13.46690	13.46690		16.53	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	257.41610	0.25742	362.50570	0.36251	257.416	16.32	0.40	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	10.10050	0.01010	7.28920	0.00729	10.100	21.78	0.02	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.69310	13.69310	13.47140	13.47140		16.57	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			13.70470	13.70470	13.48280	13.48280		16.49	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	261.64300	0.26164	193.11470	0.19311	261.643	17.20	0.40	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.71620	13.71620	13.49410	13.49410		16.43	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	257.59550	0.25760	191.87940	0.19188	257.595	17.29	0.38	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.72080	13.72080	13.49860	13.49860		16.47	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	533.67080	0.53367	680.39780	0.68040	533.671	17.04	0.57	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	7.61320	0.00761	5.15730	0.00516	7.613	27.46	0.01	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.72550	13.72550	13.50320	13.50320		16.50	0.00	0.00	0	4.00
\$ / R	On 17/07/2017	Any day expiry			13.73240	13.73240	13.50990	13.50990		16.51	0.00	0.00	0	280.00
\$ / R	On 21/07/2017	Any day expiry			13.74160	13.74160	13.51900	13.51900		16.57	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.75080	13.75080	13.52800	13.52800		16.51	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	186.64580	0.18665	261.47150	0.26147	186.646	15.85	0.28	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	245.04240	0.24504	186.98910	0.18699	245.042	17.71	0.34	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.75550	13.75550	13.53260	13.53260		16.53	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	307.74340	0.30774	408.51720	0.40852	307.743	16.23	0.39	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	23.62140	0.02362	18.86960	0.01887	23.621	21.56	0.04	0.00	0	60.00

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\$ / R	On 31/07/2017	Any day expiry		13.76470	13.76470		13.54160	13.54160		16.48	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry		13.79000	13.79000		13.56640	13.56640		16.58	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry		13.83110	13.83110		13.60700	13.60700		16.56	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	348.67370	0.34867	446.12130	0.44612	348.674	16.10	0.38	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	41.18320	0.04118	31.54690	0.03155	41.183	21.48	0.06	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future		13.87670	13.87670		13.65200	13.65200		16.50	0.00	43,808,741.90	3,157	47,549.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	40.15030	0.04015	52.06790	0.05207	40.150	16.15	0.06	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	80.56620	0.08057	112.24140	0.11224	80.566	15.20	0.12	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	136.41480	0.13641	183.10270	0.18310	136.415	15.39	0.18	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	1,063.05360	1.06305	897.55880	0.89756	1,063.054	15.51	0.77	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	186.35360	0.18635	245.55880	0.24556	186.354	15.51	0.23	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	227.97380	0.22797	298.80080	0.29880	227.974	15.60	0.27	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	325.83440	0.32583	414.49140	0.41449	325.834	15.92	0.34	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	745.94050	0.74594	616.70140	0.61670	745.941	16.05	0.63	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Call	677.04190	0.67704	556.55890	0.55656	677.042	16.22	0.59	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	430.34190	0.43034	534.55890	0.53456	430.342	16.22	0.41	0.00	0	226,450.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	491.34500	0.49135	605.13180	0.60513	491.345	16.37	0.44	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	496.62510	0.49663	611.22740	0.61123	496.625	16.38	0.45	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	439.11930	0.43912	357.20500	0.35721	439.119	17.11	0.43	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	775.77720	0.77578	919.66160	0.91966	775.777	17.14	0.57	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	844.01480	0.84401	993.22390	0.99322	844.015	17.32	0.60	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	397.66560	0.39767	322.69390	0.32269	397.666	17.33	0.40	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	950.62230	0.95062	1,107.58150	1.10758	950.622	17.58	0.63	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	349.22230	0.34922	282.96620	0.28297	349.222	17.63	0.36	0.00	0	7,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	336.13150	0.33613	272.29530	0.27230	336.132	17.72	0.35	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	295.64390	0.29564	239.09340	0.23909	295.644	18.03	0.32	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	239.73160	0.23973	193.56030	0.19356	239.732	18.54	0.26	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	111.50580	0.11151	87.81870	0.08782	111.506	20.05	0.14	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	82.53690	0.08254	64.84790	0.06485	82.537	20.62	0.10	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	58.68720	0.05869	42.29120	0.04229	58.687	20.95	0.08	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	48.20020	0.04820	33.90970	0.03391	48.200	20.99	0.07	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	46.78600	0.04679	32.79160	0.03279	46.786	21.00	0.06	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	17.33450	0.01733	10.56210	0.01056	17.335	21.21	0.03	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry		13.89730	13.89730		13.67220	13.67220		16.56	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	377.76510	0.37777	472.72510	0.47273	377.765	16.03	0.37	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	53.05110	0.05305	39.17820	0.03918	53.051	21.23	0.07	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry		13.89950	13.89950		13.67450	13.67450		16.56	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry		13.95660	13.95660		13.73080	13.73080		16.55	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry		13.96570	13.96570		13.73980	13.73980		16.57	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	196.47030	0.19647	250.98410	0.25098	196.470	15.43	0.22	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	402.82580	0.40283	495.35380	0.49535	402.826	15.98	0.36	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	587.96280	0.58796	491.24730	0.49125	587.963	16.81	0.49	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	71.54000	0.07154	57.15140	0.05715	71.540	21.65	0.08	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry		14.00440	14.00440		13.77780	13.77780		16.58	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2017	Any day expiry		14.03820	14.03820		13.81120	13.81120		16.68	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	422.95140	0.42295	514.66760	0.51467	422.951	15.86	0.35	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	89.84150	0.08984	76.95270	0.07695	89.841	21.76	0.09	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future		14.08340	14.08340		13.85570	13.85570		16.64	0.00	17,984,501.80	1,277	86,747.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	43.66140	0.04366	58.60050	0.05860	43.661	15.14	0.06	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	65.65330	0.06565	85.38530	0.08539	65.653	15.17	0.08	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	90.15630	0.09016	114.59590	0.11460	90.156	15.19	0.11	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	117.89980	0.11790	147.13480	0.14713	117.900	15.21	0.13	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	134.86580	0.13487	167.96790	0.16797	134.866	15.22	0.15	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	163.63500	0.16363	204.90930	0.20491	163.635	15.23	0.17	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	253.61270	0.25361	311.44510	0.31145	253.613	15.44	0.24	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	291.15360	0.29115	354.79350	0.35479	291.154	15.52	0.26	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	311.19730	0.31120	378.55720	0.37856	311.197	15.56	0.27	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	372.66090	0.37266	453.20020	0.45320	372.661	15.67	0.31	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	392.06560	0.39207	476.57550	0.47658	392.066	15.70	0.32	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	1,018.78260	1.01878	880.92610	0.88093	1,018.783	15.84	0.66	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	639.08360	0.63908	750.42190	0.75042	639.084	16.38	0.44	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	689.16140	0.68916	805.41260	0.80541	689.161	16.50	0.46	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,000.73830	1.00074	1,140.62810	1.14063	1,000.738	17.21	0.56	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	443.39710	0.44340	376.13510	0.37614	443.397	17.94	0.35	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	417.90840	0.41791	354.34600	0.35435	417.908	18.11	0.34	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	415.67450	0.41567	352.43780	0.35244	415.674	18.13	0.34	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	257.18540	0.25719	214.47980	0.21448	257.185	19.29	0.22	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	143.00140	0.14300	121.79710	0.12180	143.001	20.70	0.13	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	140.51740	0.14052	119.72860	0.11973	140.517	20.76	0.13	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	138.69400	0.13869	118.21050	0.11821	138.694	20.81	0.13	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	136.31220	0.13631	116.22550	0.11623	136.312	20.87	0.13	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	97.80080	0.09780	82.56680	0.08257	97.801	22.16	0.09	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry		14.09240	14.09240		13.86460	13.86460		16.64	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	438.52090	0.43852	528.02620	0.52803	438.521	15.85	0.34	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	103.73220	0.10373	88.89960	0.08890	103.732	22.10	0.10	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry		14.21170	14.21170		13.98210	13.98210		16.63	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		14.21620	14.21620		13.98640	13.98640		16.63	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future		14.28700	14.28700		14.05610	14.05610		16.68	0.00	0.00	0	8,294.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	299.72930	0.29973	354.91190	0.35491	299.729	15.36	0.23	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	668.84100	0.66884	581.82150	0.58182	668.841	17.43	0.43	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	525.98090	0.52598	456.91160	0.45691	525.981	18.16	0.35	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry		14.36880	14.36880		14.13670	14.13670		16.68	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,354.81400	1.35481	1,497.55060	1.49755	1,354.814	17.45	0.56	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	522.59160	0.52259	454.45680	0.45446	522.592	18.47	0.33	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry		14.40430	14.40430		14.17170	14.17170		16.75	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry		14.41320	14.41320		14.18060	14.18060		16.75	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future		14.48890	14.48890		14.25620	14.25620		16.94	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	26.40650	0.02641	24.41110	0.02441	26.407	14.33	0.03	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	359.75720		0.35976		417.01720	0.41702	359.757	15.53	0.24	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	583.77370		0.58377		665.66200	0.66566	583.774	15.97	0.33	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	514.77340		0.51477		454.26700	0.45427	514.773	19.01	0.31	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.61360		14.61360		14.38080	14.38080		17.15	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.69160		14.69160		14.45860	14.45860		17.29	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.81850		14.81850		14.58540	14.58540		17.44	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.88760		14.88760		14.65430	14.65430		17.54	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			15.02340		15.02340		14.79000	14.79000		17.64	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.09690		15.09690		14.86340	14.86340		17.71	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.66770		13.66770		13.44640	13.44640		16.38	0.00	0.00	0	498.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.87670		13.87670		13.65200	13.65200		16.50	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.08340		14.08340		13.85570	13.85570		16.64	0.00	0.00	0	43.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.28700		14.28700		14.05610	14.05610		16.68	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.48890		14.48890		14.25620	14.25620		16.95	0.00	0.00	0	47.00
£ / R	On 31/05/2017	Any day expiry			17.60880		17.60880		17.30280	17.30280		17.13	0.00	0.00	0	69.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.67550		17.67550		17.36860	17.36860		17.07	0.00	263,382,625.50	14,901	54,460.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	1,230.71500		1.23072		962.83470	0.96283	1,230.715	16.18	0.89	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	513.55990		0.51356		367.40430	0.36740	513.560	16.86	0.58	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	103.89250		0.10389		70.77760	0.07078	103.893	19.94	0.16	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.99360		17.99360		17.68150	17.68150		17.35	0.00	0.00	0	1,967.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.31430		18.31430		17.99750	17.99750		16.75	0.00	18,497,443.00	1,010	2,215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12145		0.12145		0.11992	0.11992		16.74	0.00	0.00	0	3,315.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12382		0.12382		0.12227	0.12227		15.41	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12627		0.12627		0.12468	0.12468		15.32	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry			14.92280		14.92280		14.63790	14.63790		15.08	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.98570		14.98570		14.69980	14.69980		15.20	0.00	16,783,984.00	1,120	76,164.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.28800		15.28800		14.99600	14.99600		15.56	0.00	0.00	0	6,708.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.59610		15.59610		15.29860	15.29860		15.67	0.00	0.00	0	4,578.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	167.22470		0.16722		225.63920	0.22564	167.225	14.83	0.16	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	496.36540		0.49637		409.59980	0.40960	496.365	16.55	0.38	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.90740		15.90740		15.60380	15.60380		15.73	0.00	7,953,700.00	500	2,669.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.06890		96.06890		95.95429	95.95429			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.11503		93.11503		92.98733	92.98733			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.87813		91.87813		91.74343	91.74343			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.01041		94.01041		93.87402	93.87402			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.74408		97.74408		97.60944	97.60944			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.32807		96.32807		96.19144	96.19144			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.36908		98.36908		98.23017	98.23017			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 15/06/2017	Interest Rate Swap	99.60701	99.60701	99.60701	99.60701	99.60701	99.60701			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61213	99.61213	99.60976	99.60976	99.60976	99.60976			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.81501	99.81501	99.80504	99.80504	99.80504	99.80504			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.76567	99.76567	99.75242	99.75242	99.75242	99.75242			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.95520	99.95520	99.93590	99.93590	99.93590	99.93590			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.84390	99.84390	99.83440	99.83440	99.83440	99.83440			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.04828	99.04828	99.03466	99.03466	99.03466	99.03466			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.64498	98.64498	98.62572	98.62572	98.62572	98.62572			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.60194	98.60194	98.58209	98.58209	98.58209	98.58209			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.01000	99.01000	98.99000	98.99000	98.99000	98.99000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.43676	99.43676	99.41614	99.41614	99.41614	99.41614			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.86476	99.86476	99.84507	99.84507	99.84507	99.84507			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.73350	96.73350	96.66732	96.66732	96.66732	96.66732			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.01416	96.01416	95.94218	95.94218	95.94218	95.94218			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.25757	95.25757	95.18156	95.18156	95.18156	95.18156			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.47033	95.47033	95.39084	95.39084	95.39084	95.39084			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.68265	97.68265	97.60196	97.60196	97.60196	97.60196			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.84721	97.84721	97.76578	97.76578	97.76578	97.76578			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.06473	99.06473	98.98326	98.98326	98.98326	98.98326			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	533.61800	533.61800	534.54500	534.54500	534.54500	534.54500			0.00	5,336,180.00	1	0.00
AL37	On 03/08/2017	Index Future	543.85500	543.85500	544.70000	544.70000	544.70000	544.70000			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	554.38700	554.38700	555.25700	555.25700	555.25700	555.25700			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	565.46400	565.46400	566.33800	566.33800	566.33800	566.33800			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	612.85300	612.85300	614.30700	614.30700	614.30700	614.30700			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	625.05100	625.05100	625.97800	625.97800	625.97800	625.97800			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	637.15500	637.15500	638.10900	638.10900	638.10900	638.10900			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	649.88600	649.88600	650.84400	650.84400	650.84400	650.84400			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	554.40800	554.40800	555.98600	555.98600	555.98600	555.98600			0.00	188,498,720.00	34	0.00
ALBI	On 03/08/2017	Index Future	565.62700	565.62700	566.54900	566.54900	566.54900	566.54900			0.00	5,656,270.00	1	640.00
ALBI	On 02/11/2017	Index Future	576.58000	576.58000	577.52900	577.52900	577.52900	577.52900			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	588.10100	588.10100	589.05500	589.05500	589.05500	589.05500			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.10130	10.10130	10.01910	10.01910	10.01910	10.01910		13.39	0.00	0.00	0	22,724.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.24270	10.24270	10.15890	10.15890	10.15890	10.15890		13.45	0.00	20,485,400.00	2,000	2,005.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.38380	10.38380	10.29920	10.29920	10.29920	10.29920		13.18	0.00	0.00	0	653.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.96810	9.96810	9.81330	9.81330	9.81330	9.81330		14.00	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.13600	10.13600	9.97850	9.97850	9.97850	9.97850		14.09	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.30550	10.30550	10.14520	10.14520	10.14520	10.14520		14.00	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 19/06/2017	Foreign Exchange Future	13.82820		13.82820		13.60120	13.60120		15.87	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.12190		14.12190		13.89030	13.89030		16.17	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.42280		14.42280		14.18660	14.18660		16.20	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.97380		1.97380		1.94280	1.94280		15.39	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.99010		1.99010		1.95910	1.95910		15.68	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.00690		2.00690		1.97540	1.97540		15.37	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.01980		2.01980		1.98000	1.98000		14.81	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	10.59000		77.32115		10.55095	77.56738			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.65442		78.91746		10.63457	79.04103			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.74020		76.65347		10.71949	76.78058			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.82426		78.18545		10.80315	78.31321			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	10.85500		80.17251		10.81597	80.44912			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.92173		81.83882		10.90192	81.97748			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.00900		79.16192		10.98834	79.30446			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.09192		80.74429		11.07086	80.88768			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	552.73700		552.73700		554.31500	554.31500			0.00	116,074,770.00	21	0.00
GOVI	On 03/08/2017	GOVI	563.90000		563.90000		564.84600	564.84600			0.00	0.00	0	401.00
GOVI	On 02/11/2017	GOVI	574.82100		574.82100		575.79300	575.79300			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	586.30600		586.30600		587.28400	587.28400			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.75800	1.75800		1.72960	1.72960		16.10	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.78790	1.78790		1.75880	1.75880		16.49	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.81670	1.81670		1.78700	1.78700		16.16	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		128.27585	128.27585		128.24908	128.24908			0.00	361,353,069.45	2,817	0.00
I2025	On 03/08/2017	Bond Future		129.40539	129.40539		129.37909	129.37909			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		131.94216	131.94216		131.91770	131.91770			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		133.25302	133.25302		133.22499	133.22499			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		99.04555	99.04555		99.02470	99.02470			0.00	175,508,714.60	1,772	0.00
I2029	On 01/02/2018	Bond Future		103.97296	103.97296		103.95115	103.95115			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future		105.39635	105.39635		105.37446	105.37446			0.00	601,180,780.40	5,704	0.00
I2033	On 03/08/2017	Bond Future		107.41739	107.41739		107.39594	107.39594			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future		108.44620	108.44620		108.42616	108.42616			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		110.63493	110.63493		110.61200	110.61200			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		131.39251	131.39251		131.36513	131.36513			0.00	353,840,029.43	2,693	0.00
I2038	On 03/08/2017	Bond Future		132.41558	132.41558		132.38879	132.38879			0.00	0.00	0	22,422.00
I2038	On 02/11/2017	Bond Future		135.01133	135.01133		134.98636	134.98636			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		136.21503	136.21503		136.18663	136.18663			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		125.35392	125.35392		125.32740	125.32740			0.00	2,398,772,613.12	19,136	0.00
I2046	On 03/08/2017	Bond Future		127.75774	127.75774		127.73162	127.73162			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future		128.67890	128.67890		128.65466	128.65466			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		131.27601	131.27601		131.24810	131.24810			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future		136.43078	136.43078		136.40193	136.40193			0.00	648,046,205.00	4,750	0.00
I2050	On 03/08/2017	Bond Future		137.38815	137.38815		137.35977	137.35977			0.00	0.00	0	26,009.00
I2050	On 02/11/2017	Bond Future		140.08136	140.08136		140.05524	140.05524			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		141.21636	141.21636		141.18643	141.18643			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future		247.10700	247.10700		247.05500	247.05500			0.00	160,619,550.00	65	0.00
IGOV	On 03/08/2017	Index Future		251.84600	251.84600		251.79500	251.79500			0.00	0.00	0	1,252.00
IGOV	On 02/11/2017	Index Future		256.78300	256.78300		256.73500	256.73500			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		261.96500	261.96500		261.91100	261.91100			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/06/2017			Jibar Tradeable Future	7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017			Jibar Tradeable Future	7.21000	92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017			Jibar Tradeable Future	7.19000	92.81000		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017			Jibar Tradeable Future	7.15000	92.85000		7.15000	92.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017			Jibar Tradeable Future	7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017			Jibar Tradeable Future	7.08000	92.92000		7.08000	92.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018			Jibar Tradeable Future	7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018			Jibar Tradeable Future	7.09000	92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018			Jibar Tradeable Future	7.12000	92.88000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018			Jibar Tradeable Future	7.17000	92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019			Jibar Tradeable Future	7.22000	92.78000		7.22000	92.78000			0.00	0.00	0	0.00
KES / R	On 19/06/2017			Foreign Exchange Future	0.13160	0.13160		0.12950	0.12950			0.00	0.00	0	0.00
KES / R	On 18/09/2017			Foreign Exchange Future	0.13150	0.13150		0.12860	0.12860			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017			Foreign Exchange Future	0.13120	0.13120		0.12800	0.12800			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017			Foreign Exchange Future	9.35330	9.35330		9.27570	9.27570		13.71	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017			Foreign Exchange Future	9.47750	9.47750		9.39820	9.39820		13.74	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017			Foreign Exchange Future	9.60100	9.60100		9.51990	9.51990		13.69	0.00	0.00	0	0.00
PULA / R	On 19/06/2017			Foreign Exchange Future	1.30040	1.30040		1.28590	1.28590			0.00	0.00	0	0.00
PULA / R	On 18/09/2017			Foreign Exchange Future	1.31530	1.31530		1.30080	1.30080			0.00	0.00	0	0.00
PULA / R	On 18/12/2017			Foreign Exchange Future	1.32850	1.32850		1.31580	1.31580			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017			Foreign Exchange Future	1.29320	1.29320		1.29170	1.29170			0.00	193,980.00	150	50.00
QUANTO £ / \$	On 18/09/2017			Foreign Exchange Future	1.29670	1.29670		1.29520	1.29520			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017			Foreign Exchange Future	1.30040	1.30040		1.29890	1.29890			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017			Foreign Exchange Future	1.09640	1.09640		1.09320	1.09320			0.00	82,230.00	75	87.00
QUANTO € / \$	On 18/09/2017			Foreign Exchange Future	1.10170	1.10170		1.09840	1.09840			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017			Foreign Exchange Future	1.10740	1.10740		1.10410	1.10410			0.00	0.00	0	0.00
R186	On 04/05/2017			Bond Future	8.69500	115.59294		8.65551	115.86672		7.25	0.00	8,443,486,302.30	73,045	0.00
R186	On 03/08/2017			Bond Future	8.72033	112.59081		8.69462	112.76532		7.93	0.00	703,917,744.12	6,252	86,551.00
R186	On 03/08/2017	8.85	Put	Bond Future	1,381.58000	1.38158	1,320.05000	1.32005	1,381.580	7.99	0.41	0.00	0	750.00	
R186	On 03/08/2017	9.00	Put	Bond Future	1,012.92000	1.01292	965.21000	0.96521	1,012.920	8.08	0.33	0.00	0	2,604.00	
R186	On 03/08/2017	9.35	Put	Bond Future	450.89000	0.45089	427.41000	0.42741	450.890	8.29	0.18	0.00	0	750.00	
R186	On 03/08/2017	9.50	Put	Bond Future	307.79000	0.30779	291.26000	0.29126	307.790	8.38	0.13	0.00	0	6,500.00	
R186	On 02/11/2017			Bond Future	8.75565	114.77117		8.72860	114.95079		8.15	0.00	0.00	0	4.00
R186	On 01/02/2018			Bond Future	8.78345	111.76085		8.75568	111.94125		8.15	0.00	0.00	0	0.00
R186	On 21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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/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	298.64066		298.64066		298.57817	298.57817			0.00	33,746,394.58	113	0.00
R197	On 03/08/2017	Bond Future	297.47781		297.47781		297.41653	297.41653			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future	303.30932		303.30932		303.25231	303.25231			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future	302.37631		302.37631		302.31088	302.31088			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	243.53302		243.53302		243.48201	243.48201			0.00	4,799,792,291.18	19,709	0.00
R202	On 03/08/2017	Bond Future	244.54355		244.54355		244.49357	244.49357			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future	249.33754		249.33754		249.29096	249.29096			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future	250.62265		250.62265		250.56914	250.56914			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	8.09000		99.90449		8.04527	100.10702		5.11	0.00	944,696,857.44	9,456	0.00
R2023	On 03/08/2017	Bond Future	8.10347		101.82424		8.06123	102.00888		5.27	0.00	37,878,617.28	372	32,290.00
R2023	On 02/11/2017	Bond Future	8.12036		99.86509		8.07534	100.05472		4.95	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	8.12595		101.86085		8.07880	102.05180		4.95	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	7.47500		101.44498		7.45914	101.45052		0.24	0.00	2,587,557,104.86	25,507	0.00
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	9.13000		93.73925		9.09058	94.01588			0.00	1,244,857,240.00	13,280	0.00
R2030	On 03/08/2017	Bond Future	9.16418		91.61940		9.13875	91.79530			0.00	90,703,206.00	990	32,026.00
R2030	On 02/11/2017	Bond Future	9.20497		93.39366		9.17848	93.57437			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future	9.24018		91.25478		9.21311	91.43686			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	9.29500		92.52625		9.25556	92.82260		10.62	0.00	886,956,632.50	9,586	0.00
R2032	On 03/08/2017	Bond Future	9.32766		94.39755		9.30227	94.58608		11.15	0.00	0.00	0	21,380.00
R2032	On 02/11/2017	Bond Future	9.37330		92.06728		9.34691	92.26077		11.55	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.41367		93.90738		9.38674	94.10244		11.55	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.48000		96.50830		9.44057	96.83203			0.00	755,080,939.20	7,824	0.00
R2035	On 03/08/2017	Bond Future	9.50394		98.54952		9.48891	98.67169			0.00	0.00	0	9,853.00
R2035	On 02/11/2017	Bond Future	9.55302		95.95629		9.53735	96.08220			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.59824		97.87399		9.58237	98.00006			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	9.55500		92.98608		9.51562	93.30855		12.00	0.00	2,489,609,305.92	26,774	0.00
R2037	On 03/08/2017	Bond Future	9.58838		90.66098		9.56825	90.82415		13.21	0.00	0.00	0	58,042.00
R2037	On 02/11/2017	Bond Future	9.63420		92.41677		9.61332	92.58435		13.79	0.00	0.00	0	233.00

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
R2037	On 01/02/2018	Bond Future		9.67567	90.00806		9.65444	90.17677		13.79	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.45000	103.86578		7.42989	103.89612		1.07	0.00	764,971,469.70	7,365	0.00
R204	On 03/08/2017	Bond Future		7.39806	101.80533		7.37901	101.82987		1.05	0.00	101,805.33	1	41,364.00
R204	On 02/11/2017	Bond Future		7.28903	103.77687		7.26414	103.80338		0.79	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.04903	101.80959		7.01973	101.83414		0.79	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.64500	96.50874		9.60563	96.85270		12.59	0.00	1,006,103,614.50	10,425	0.00
R2040	On 03/08/2017	Bond Future		9.67934	94.01126		9.65924	94.18516		13.88	0.00	0.00	0	13,816.00
R2040	On 02/11/2017	Bond Future		9.72624	95.83190		9.70539	96.01057		14.50	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.76899	93.24109		9.74779	93.42105		14.50	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.71000	93.24044		9.67062	93.58601		13.19	0.00	1,580,798,419.76	16,954	0.00
R2044	On 03/08/2017	Bond Future		9.74393	90.80685		9.72383	90.98163		14.56	0.00	0.00	0	22,344.00
R2044	On 02/11/2017	Bond Future		9.79061	92.56540		9.76978	92.74492		15.24	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.83331	90.03452		9.81214	90.21536		15.24	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.70000	92.37531		9.66056	92.72972		13.70	0.00	5,814,748,638.57	62,947	0.00
R2048	On 03/08/2017	Bond Future		9.72831	94.31196		9.70818	94.49144		14.44	0.00	0.00	0	74,837.00
R2048	On 02/11/2017	Bond Future		9.77663	91.70000		9.75576	91.88436		15.08	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.82157	93.53267		9.80035	93.71845		15.08	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future		7.52000	101.62194		7.47002	101.74116		1.91	0.00	5,717,250,344.40	56,260	0.00
R207	On 03/08/2017	Bond Future		7.49907	99.92026		7.44840	100.03088		1.90	0.00	268,385,818.36	2,686	45,809.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,522.94000	1.52294	1,627.50000	1.62750	1,522.940	2.02	0.93	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.44890	101.85530		7.39130	101.96954		1.74	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.35432	100.24827		7.29014	100.36233		1.74	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		7.67500	97.64560		7.63508	97.77547		3.16	0.00	677,367,527.20	6,937	0.00
R208	On 03/08/2017	Bond Future		7.66697	99.51599		7.62893	99.63304		3.16	0.00	0.00	0	30,891.00
R208	On 02/11/2017	Bond Future		7.65209	98.04089		7.61041	98.16163		2.92	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.61468	100.00024		7.57020	100.12099		2.92	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/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			9.44000		72.77667		9.40052	73.04804		12.40	0.00	4,651,811,969.73	63,919	0.00
R209	On 03/08/2017	Bond Future			9.46444		74.29822		9.44427	74.43583		13.13	0.00	27,416,043.18	369	71,010.00
R209	On 02/11/2017	Bond Future			9.50698		72.58681		9.48609	72.72810		13.80	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	371.41000		0.37141		391.93000	0.39193	371.410	13.21	0.12	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,401.11000		1.40111		1,454.52000	1.45452	1,401.110	13.51	0.33	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,525.20000		1.52520		1,489.12000	1.48912	1,525.200	14.26	0.31	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	651.60000		0.65160		634.60000	0.63460	651.600	14.71	0.16	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.54486		74.03754		9.52365	74.17985		13.80	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			184.16744		184.16744		184.12883	184.12883			0.00	45,673,525.12	248	0.00
R210	On 03/08/2017	Bond Future			187.69902		187.69902		187.66126	187.66126			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			188.97823		188.97823		188.94313	188.94313			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.79244		192.79244		192.75212	192.75212			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			148.68487		148.68487		148.65412	148.65412			0.00	485,902,155.16	3,268	0.00
R212	On 03/08/2017	Bond Future			149.50908		149.50908		149.47892	149.47892			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			152.43995		152.43995		152.41201	152.41201			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			153.45648		153.45648		153.42427	153.42427			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			9.17000		84.50942		9.13050	84.77938		10.31	0.00	5,026,197,754.50	59,475	0.00
R213	On 03/08/2017	Bond Future			9.19750		86.21820		9.17207	86.39002		10.87	0.00	15,605,494.20	181	55,673.00
R213	On 02/11/2017	Bond Future			9.24006		84.33722		9.21363	84.51361		11.33	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.27819		86.02268		9.25121	86.20054		11.33	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.60500		72.35476		9.56553	72.63508		13.14	0.00	767,105,165.52	10,602	0.00
R214	On 03/08/2017	Bond Future			9.63050		73.87298		9.61036	74.01503		13.90	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future			9.67596		72.00654		9.65511	72.15239		14.64	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
R214	On 01/02/2018	Bond Future	9.71794		73.44559		9.69676	73.59258		14.64	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	23,209.68000		23,209.68000		22,817.56000	2,817.56000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.76030		9.76030		9.64210	9.64210		14.37	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.80560		3.80560		3.75840	3.75840		14.87	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.45080		1.45080		1.41700	1.41700			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.42340		1.42340		1.38990	1.38990			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.39820		1.39820		1.36580	1.36580			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>56,707,278,380.51</b>	<b>672,114</b>	<b>3,892,210.00</b>	
<b>Grand Total:</b>											<b>56,707,278,380.51</b>	<b>672,114</b>	<b>3,892,210.00</b>	