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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 08/05/2017

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 08/05/2017	Any day expiry	13.53750	13.53750	13.48070	13.48070			19.85	0.00	33,843,750.00	2,500	0.00
\$ / R	On 11/05/2017	Any day expiry	13.54480	13.54480	13.48300	13.48300			17.26	0.00	0.00	0	70.00
\$ / R	On 11/05/2017	Any day expiry	13.00	Put	9.90840	0.00991	15.92570	0.01593	9.908	29.71	0.06	0.00	34,000.00
\$ / R	On 11/05/2017	Any day expiry	15.00	Call	0.53720	0.00054	0.70990	0.00071	0.537	41.43	0.00	0.00	34,000.00
\$ / R	On 12/05/2017	Any day expiry			13.54710	13.54710	13.48530	13.48530	17.09	0.00	0.00	0	0.00
\$ / R	On 12/05/2017	Any day expiry	13.55	Call	95.23390	0.09523	105.65580	0.10566	95.234	17.09	0.50	0.00	2,500.00
\$ / R	On 12/05/2017	Any day expiry	13.60	Call	77.53560	0.07754	88.38980	0.08839	77.536	17.96	0.42	0.00	20,000.00
\$ / R	On 12/05/2017	Any day expiry	14.25	Call	8.83410	0.00883	7.24940	0.00725	8.834	29.32	0.05	0.00	1,250.00
\$ / R	On 15/05/2017	Any day expiry			13.55410	13.55410	13.49230	13.49230	15.59	0.00	0.00	0	10.00
\$ / R	On 15/05/2017	Any day expiry	12.75	Put	3.32770	0.00333	7.40070	0.00740	3.328	21.99	0.02	0.00	300.00
\$ / R	On 15/05/2017	Any day expiry	12.90	Put	7.20490	0.00720	12.97500	0.01298	7.205	21.11	0.04	0.00	100.00
\$ / R	On 15/05/2017	Any day expiry	13.49	Call	155.05680	0.15506	0.00000	0.00000	155.057	16.10	0.59	39,702,269.75	5,000
\$ / R	On 17/05/2017	Any day expiry			13.55870	13.55870	13.49690	13.49690	15.74	0.00	0.00	0	0.00
\$ / R	On 17/05/2017	Any day expiry	13.05	Put	19.87960	0.01988	31.04240	0.03104	19.880	19.30	0.10	0.00	100.00
\$ / R	On 17/05/2017	Any day expiry	13.45	Put	91.52410	0.09152	143.49590	0.14350	91.524	16.45	0.37	0.00	100.00
\$ / R	On 18/05/2017	Any day expiry			13.56100	13.56100	13.49920	13.49920	15.78	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 18/05/2017	Any day expiry	13.53	Put	127.28000	0.12728	189.62840	0.18963	127.280	15.90	0.46	0.00	0	20,000.00
\$ / R	On 19/05/2017	Any day expiry			13.56340	13.56340	13.50150	13.50150		15.82	0.00	0.00	0	1,140.00
\$ / R	On 26/05/2017	Any day expiry			13.57970	13.57970	13.51780	13.51780		15.73	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	151.91920	0.15192	207.71450	0.20771	151.919	15.77	0.43	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	0.93940	0.00094	1.47670	0.00148	0.939	27.05	0.00	0.00	0	60.00
\$ / R	On 30/05/2017	Any day expiry			13.58900	13.58900	13.52700	13.52700		15.40	0.00	0.00	0	1,391.00
\$ / R	On 31/05/2017	Any day expiry			13.59130	13.59130	13.52930	13.52930		15.46	0.00	243,594.00	18	1,200.00
\$ / R	On 07/06/2017	Any day expiry			13.60770	13.60770	13.54560	13.54560		15.45	0.00	0.00	0	0.00
\$ / R	On 07/06/2017	Any day expiry	12.75	Put	20.11360	0.02011	32.48290	0.03248	20.114	15.80	0.07	0.00	0	17,000.00
\$ / R	On 07/06/2017	Any day expiry	14.50	Call	40.32150	0.04032	48.47120	0.04847	40.322	18.28	0.12	0.00	0	17,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.63550	13.63550	13.57330	13.57330		15.59	0.00	1,157,735,763.00	84,906	851,605.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	3.52370	0.00352	5.18490	0.00518	3.524	19.19	0.01	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	5.34170	0.00534	7.29070	0.00729	5.342	18.10	0.02	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	6.48250	0.00648	8.56390	0.00856	6.483	17.60	0.02	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	8.71650	0.00872	11.78040	0.01178	8.716	16.85	0.03	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	9.63600	0.00964	13.71200	0.01371	9.636	16.60	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	16.86170	0.01686	24.53880	0.02454	16.862	16.10	0.05	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	1,010.77670	1.01078	960.27080	0.96027	1,010.777	15.72	0.92	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	29.60730	0.02961	43.27950	0.04328	29.607	15.57	0.09	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	909.22030	0.90922	862.51320	0.86251	909.220	15.44	0.90	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	37.37430	0.03737	54.44150	0.05444	37.374	15.34	0.11	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	48.11490	0.04811	71.06610	0.07107	48.115	15.09	0.13	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	766.06620	0.76607	728.42120	0.72842	766.066	15.04	0.86	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	698.99570	0.69900	666.33680	0.66634	698.996	15.01	0.83	0.00	0	1,578.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	63.49570	0.06350	93.03680	0.09304	63.496	15.01	0.17	0.00	0	88,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	125.87740	0.12588	168.21580	0.16822	125.877	15.23	0.28	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	497.72720	0.49773	478.87070	0.47887	497.727	15.25	0.71	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	142.15440	0.14215	186.99160	0.18699	142.154	15.27	0.31	0.00	0	1,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	451.65240	0.45165	436.24500	0.43624	451.652	15.31	0.67	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	420.39230	0.42039	407.36010	0.40736	420.392	15.35	0.65	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	384.72520	0.38473	374.42440	0.37442	384.725	15.41	0.61	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	221.05630	0.22106	275.11490	0.27511	221.056	15.45	0.41	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	356.55630	0.35656	348.41490	0.34841	356.556	15.45	0.59	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	318.33910	0.31834	382.64630	0.38265	318.339	15.70	0.52	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	259.80450	0.25980	262.18780	0.26219	259.805	15.73	0.48	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	222.33510	0.22234	227.09610	0.22710	222.335	16.02	0.42	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	406.56850	0.40657	474.12320	0.47412	406.568	16.11	0.59	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	433.54360	0.43354	501.80870	0.50181	433.544	16.22	0.61	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	161.59570	0.16160	169.39660	0.16940	161.596	16.60	0.33	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	526.09570	0.52610	596.09660	0.59610	526.096	16.60	0.67	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	151.46460	0.15146	159.63780	0.15964	151.465	16.72	0.31	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	609.66500	0.60967	680.53490	0.68053	609.665	16.92	0.71	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	625.32370	0.62532	696.30220	0.69630	625.324	16.98	0.72	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	665.05020	0.66505	736.24000	0.73624	665.050	17.13	0.74	0.00	0	1,400.00

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	14.23	Put	705.56180	0.70556	776.88590	0.77689	705.562	17.27	0.76	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	107.47320	0.10747	116.63160	0.11663	107.473	17.33	0.24	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	105.72240	0.10572	114.85560	0.11486	105.722	17.36	0.23	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	788.72690	0.78873	859.82160	0.85982	788.727	17.56	0.79	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	83.76640	0.08377	92.55430	0.09255	83.766	17.75	0.19	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	70.66830	0.07067	79.27680	0.07928	70.668	18.01	0.16	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	46.15460	0.04615	53.80730	0.05381	46.155	18.65	0.11	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,290.88770	1.29089	1,360.04570	1.36005	1,290.888	19.01	0.91	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	30.21810	0.03022	36.25950	0.03626	30.218	19.30	0.08	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	25.31310	0.02531	30.80150	0.03080	25.313	19.51	0.07	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	23.16950	0.02317	28.38980	0.02839	23.169	19.62	0.06	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	14.91780	0.01492	18.90530	0.01891	14.918	20.17	0.04	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	12.52620	0.01253	16.08220	0.01608	12.526	20.39	0.03	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,877.02620	1.87703	1,942.78220	1.94278	1,877.026	20.39	0.97	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,152.22690	2.15223	2,216.96970	2.21697	2,152.227	21.00	0.98	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	7.72690	0.00773	10.26970	0.01027	7.727	21.00	0.02	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	6.85910	0.00686	9.19160	0.00919	6.859	21.15	0.02	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	6.74380	0.00674	9.04750	0.00905	6.744	21.17	0.02	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	5.32770	0.00533	7.26130	0.00726	5.328	21.47	0.02	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	4.51130	0.00451	6.21520	0.00622	4.511	21.69	0.01	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	3.82670	0.00383	5.32720	0.00533	3.827	21.91	0.01	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	3.47010	0.00347	4.91190	0.00491	3.470	22.04	0.01	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	2.58270	0.00258	4.21370	0.00421	2.583	24.24	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	1.21070	0.00121	1.46520	0.00147	1.211	30.09	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.48620	0.00049	0.61370	0.00061	0.486	30.09	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.06260	0.00006	0.08720	0.00009	0.063	30.09	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.65640	13.65640	13.59400	13.59400		15.71	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	243.35690	0.24336	297.97960	0.29798	243.357	15.58	0.41	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	6.30640	0.00631	8.11530	0.00812	6.306	21.35	0.02	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.66100	13.66100	13.59860	13.59860		15.76	0.00	163,896.00	12	12.00
\$ / R	On 05/07/2017	Any day expiry			13.67260	13.67260	13.61020	13.61020		15.71	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	224.27020	0.22427	230.59390	0.23059	224.270	16.58	0.37	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.68420	13.68420	13.62170	13.62170		15.79	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	221.64720	0.22165	228.30540	0.22831	221.647	16.71	0.36	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.68870	13.68870	13.62630	13.62630		15.84	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	527.43060	0.52743	594.81670	0.59482	527.431	16.45	0.59	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	4.75950	0.00476	5.61500	0.00562	4.759	26.87	0.01	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.69330	13.69330	13.63090	13.63090		15.88	0.00	0.00	0	4.00
\$ / R	On 17/07/2017	Any day expiry			13.70010	13.70010	13.63790	13.63790		15.82	0.00	1,065,363.00	78	202.00
\$ / R	On 21/07/2017	Any day expiry			13.70930	13.70930	13.64710	13.64710		15.90	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.71840	13.71840	13.65630	13.65630		15.85	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	175.88050	0.17588	217.76760	0.21777	175.880	15.32	0.28	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	213.02030	0.21302	220.77710	0.22078	213.020	17.22	0.31	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.72290	13.72290	13.66100	13.66100		15.88	0.00	0.00	0	0.00

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\$ / R	On 27/07/2017	Any day expiry	13.50	Put	296.76530	0.29677	350.11960	0.35012	296.765	15.67	0.40	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	18.13640	0.01814	22.12360	0.02212	18.136	21.31	0.03	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.73210	13.73210	13.67020	13.67020		15.95	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry			13.75710	13.75710	13.69560	13.69560		15.99	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.79680	13.79680	13.73660	13.73660		16.05	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	340.96880	0.34097	391.98790	0.39199	340.969	15.67	0.38	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	34.00450	0.03400	37.88470	0.03788	34.004	21.24	0.05	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.84100	13.84100	13.78230	13.78230		16.11	0.00	20,761,500.00	1,500	48,348.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	36.96050	0.03696	45.83150	0.04583	36.961	15.87	0.06	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	73.84070	0.07384	94.92490	0.09492	73.841	14.77	0.12	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	128.68150	0.12868	157.69100	0.15769	128.681	14.97	0.18	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	178.46660	0.17847	212.92230	0.21292	178.467	15.11	0.23	16,089,238.00	5,000	8,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	1,019.46660	1.01947	995.22230	0.99522	1,019.467	15.11	0.77	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	220.28300	0.22028	259.33130	0.25933	220.283	15.20	0.27	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	318.73540	0.31874	365.79170	0.36579	318.735	15.53	0.35	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	703.59180	0.70359	694.74330	0.69474	703.592	15.66	0.62	4,278,807.18	500	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	424.45990	0.42446	477.71580	0.47772	424.460	15.82	0.42	54,718,947.48	9,488	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Call	635.45990	0.63546	630.01580	0.63002	635.460	15.82	0.58	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	486.33660	0.48634	542.48720	0.54249	486.337	15.98	0.45	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	491.69550	0.49170	548.07460	0.54807	491.696	15.99	0.46	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	554.44110	0.55444	0.00000	0.00000	554.441	16.04	0.53	36,889,023.25	5,000	5,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	403.56260	0.40356	408.75920	0.40876	403.563	16.74	0.42	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	776.18560	0.77619	840.29540	0.84030	776.186	16.78	0.59	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	845.76640	0.84577	910.82830	0.91083	845.766	16.96	0.61	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	363.85440	0.36385	370.30280	0.37030	363.854	16.98	0.39	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	954.42390	0.95442	1,020.63050	1.02063	954.424	17.23	0.65	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	317.73710	0.31774	325.43510	0.32544	317.737	17.29	0.35	24,083,882.00	5,000	12,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	305.33350	0.30533	313.39790	0.31340	305.333	17.38	0.34	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	267.13750	0.26714	275.82350	0.27582	267.138	17.70	0.30	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	214.86130	0.21486	223.98790	0.22399	214.861	18.23	0.25	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	97.27530	0.09728	104.54510	0.10455	97.275	19.81	0.12	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	71.36340	0.07136	77.63840	0.07764	71.363	20.40	0.09	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	49.70550	0.04971	55.10010	0.05510	49.706	20.71	0.07	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	40.09140	0.04009	45.60340	0.04560	40.091	20.71	0.06	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	38.80550	0.03881	44.32070	0.04432	38.806	20.72	0.06	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	12.89940	0.01290	17.20790	0.01721	12.899	20.76	0.02	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.86080	13.86080	13.80280	13.80280		16.11	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	372.09580	0.37210	421.41160	0.42141	372.096	15.67	0.38	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	45.67850	0.04568	51.62100	0.05162	45.679	21.06	0.06	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.86300	13.86300	13.80510	13.80510		16.11	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.91820	13.91820	13.86210	13.86210		16.14	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.92710	13.92710	13.87120	13.87120		16.24	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	190.12320	0.19012	222.62680	0.22263	190.123	15.09	0.22	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	398.20750	0.39821	446.77970	0.44678	398.208	15.64	0.37	0.00	0	60.00

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	14.10	Call	549.48870	0.54949	553.66980	0.55367	549.489	16.48	0.48	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	62.69930	0.06270	71.28090	0.07128	62.699	21.47	0.07	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.96460	13.96460	13.90980	13.90980		16.20	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.99930	13.99930	13.94330	13.94330		16.26	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	420.42820	0.42043	467.71560	0.46772	420.428	15.60	0.36	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	82.95790	0.08296	90.15120	0.09015	82.958	21.77	0.08	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.04550	14.04550	13.98780	13.98780		16.30	0.00	1,952,324.50	139	86,248.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	44.81680	0.04482	50.32530	0.05033	44.817	15.19	0.06	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	65.57960	0.06558	75.04180	0.07504	65.580	15.11	0.08	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	88.50350	0.08850	102.33900	0.10234	88.504	15.04	0.11	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	114.35750	0.11436	133.01210	0.13301	114.358	14.98	0.13	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	130.15370	0.13015	151.66840	0.15167	130.154	14.94	0.15	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	156.95290	0.15695	184.02520	0.18403	156.953	14.89	0.17	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	247.72430	0.24772	282.68250	0.28268	247.724	15.14	0.24	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	285.46890	0.28547	323.09970	0.32310	285.469	15.22	0.26	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	305.65500	0.30566	344.60610	0.34461	305.655	15.26	0.28	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	367.67490	0.36767	411.58080	0.41158	367.675	15.38	0.32	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	388.52210	0.38852	433.57630	0.43358	388.522	15.44	0.33	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	977.70350	0.97770	967.27040	0.96727	977.704	15.58	0.65	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	637.89440	0.63789	693.21110	0.69321	637.894	16.12	0.44	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	688.52250	0.68852	745.35630	0.74536	688.523	16.24	0.46	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,004.49070	1.00449	1,067.29780	1.06730	1,004.491	16.95	0.57	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	414.29230	0.41429	422.72510	0.42273	414.292	17.71	0.34	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	389.88770	0.38989	398.70580	0.39871	389.888	17.88	0.33	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	387.74970	0.38775	396.59770	0.39660	387.750	17.90	0.32	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	236.78420	0.23678	245.86730	0.24587	236.784	19.09	0.21	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	131.25660	0.13126	139.64290	0.13964	131.257	20.58	0.12	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	129.00740	0.12901	137.34630	0.13735	129.007	20.65	0.12	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	127.35600	0.12736	135.65730	0.13566	127.356	20.70	0.12	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	125.19690	0.12520	133.45200	0.13345	125.197	20.77	0.12	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	90.45700	0.09046	97.68100	0.09768	90.457	22.14	0.09	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.05480	14.05480	13.99680	13.99680		16.31	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	435.34730	0.43535	482.53360	0.48253	435.347	15.59	0.35	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	96.04590	0.09605	103.45010	0.10345	96.046	22.07	0.09	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			14.17720	14.17720	14.11480	14.11480		16.39	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.18160	14.18160	14.11920	14.11920		16.39	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.25160	14.25160	14.18980	14.18980		16.41	0.00	0.00	0	8,304.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	293.97950	0.29398	328.72930	0.32873	293.980	15.11	0.23	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	638.13510	0.63814	642.27990	0.64228	638.135	17.24	0.42	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	499.57280	0.49957	506.92690	0.50693	499.573	17.98	0.34	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.33250	14.33250	14.27150	14.27150		16.48	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,360.13180	1.36013	1,425.66930	1.42567	1,360.132	17.27	0.57	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	497.58290	0.49758	504.89450	0.50489	497.583	18.32	0.32	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.36760	14.36760	14.30690	14.30690		16.49	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 15/05/2018	Any day expiry			14.37670		14.37670		14.31580	14.31580		16.49	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.45430		14.45430		14.39190	14.39190		16.70	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	22.91270		0.02291		24.98360	0.02498	22.913	13.95	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	354.72460		0.35472		389.13710	0.38914	354.725	15.33	0.24	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	578.20040		0.57820		624.80220	0.62480	578.200	15.74	0.33	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	492.24300		0.49224		500.46340	0.50046	492.243	18.88	0.30	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.58220		14.58220		14.51710	14.51710		16.98	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.66210		14.66210		14.59540	14.59540		17.08	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.79220		14.79220		14.72290	14.72290		17.28	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.86290		14.86290		14.79230	14.79230		17.35	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			15.00220		15.00220		14.92870	14.92870		17.50	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.07750		15.07750		15.00250	15.00250		17.58	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.63550		13.63550		13.57330	13.57330		15.59	0.00	136,355.00	10	506.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.84100		13.84100		13.78230	13.78230		16.11	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.04550		14.04550		13.98780	13.98780		16.30	0.00	0.00	0	43.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.25160		14.25160		14.18980	14.18980		16.41	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.45430		14.45430		14.39190	14.39190		16.70	0.00	0.00	0	47.00
£ / R	On 31/05/2017	Any day expiry			17.59520		17.59520		17.54250	17.54250		15.83	0.00	0.00	0	69.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.66210		17.66210		17.60970	17.60970		15.93	0.00	25,221,478.80	1,428	53,285.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	1,203.16790		1.20317		1,170.71630	1.17072	1,203.168	15.47	0.91	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	461.04880		0.46105		473.70520	0.47371	461.049	15.74	0.58	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	77.22920		0.07723		92.11050	0.09211	77.229	19.10	0.14	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.97720		17.97720		17.92940	17.92940		16.67	0.00	0.00	0	1,957.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.29550		18.29550		18.25000	18.25000		16.31	0.00	0.00	0	2,215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12107		0.12107		0.12072	0.12072		16.51	0.00	0.00	0	3,315.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12341		0.12341		0.12309	0.12309		15.36	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12583		0.12583		0.12553	0.12553		21.82	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry			14.87360		14.87360		14.88180	14.88180		14.40	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.93640		14.93640		14.94530	14.94530		14.72	0.00	5,660,895.60	379	76,151.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.23440		15.23440		15.24830	15.24830		15.16	0.00	0.00	0	6,528.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.53850		15.53850		15.55570	15.55570		15.39	0.00	0.00	0	4,578.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	163.59790		0.16360		176.71040	0.17671	163.598	14.53	0.17	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	459.72160		0.45972		490.21540	0.49022	459.722	16.37	0.36	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.85220		15.85220		15.86580	15.86580		15.53	0.00	0.00	0	3,169.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.34078		96.34078		96.37578	96.37578			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.39022		93.39022		93.42196	93.42196			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.15598		92.15598		92.19013	92.19013			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.28624		94.28624		94.32628	94.32628			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.01449		98.01449		98.06211	98.06211			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 15/03/2027	Interest Rate Swap	96.60051	96.60051	96.65668	96.65668					0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	98.64052	98.64052	98.70088	98.70088					0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60700	99.60700	99.60701	99.60701					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61204	99.61204	99.61220	99.61220					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.81986	99.81986	99.81773	99.81773					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.77090	99.77090	99.77077	99.77077					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.96168	99.96168	99.96071	99.96071					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.84830	99.84830	99.84655	99.84655					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.05363	99.05363	99.05281	99.05281					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.65039	98.65039	98.65010	98.65010					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.61240	98.61240	98.60970	98.60970					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.02000	99.02000	99.02000	99.02000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.45323	99.45323	99.45042	99.45042					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.89424	99.89424	99.89418	99.89418					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.81499	96.81499	96.82387	96.82387					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.10514	96.10514	96.11522	96.11522					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.35842	95.35842	95.37408	95.37408					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.58131	95.58131	95.60626	95.60626					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.80148	97.80148	97.83690	97.83690					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.97331	97.97331	98.01816	98.01816					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.19934	99.19934	99.25067	99.25067					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	542.95400	542.95400	542.62000	542.62000					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	553.34200	553.34200	553.00400	553.00400					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	564.13700	564.13700	563.79700	563.79700					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	623.77000	623.77000	623.14800	623.14800					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	635.70500	635.70500	635.07300	635.07300					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	648.10600	648.10600	647.46800	647.46800					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	564.63400	564.63400	563.84100	563.84100					0.00	440,414,520.00	78	633.00
ALBI	On 02/11/2017	Index Future	575.43800	575.43800	574.63100	574.63100					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	586.66300	586.66300	585.84700	585.84700					0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.06140	10.06140	10.04440	10.04440				12.71	0.00	0.00	0	22,724.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.20080	10.20080	10.18630	10.18630				13.11	0.00	51,004.00	5	1,840.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.34050	10.34050	10.32750	10.32750				12.95	0.00	0.00	0	653.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.95110	9.95110	9.91880	9.91880				13.16	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.11770	10.11770	10.08740	10.08740				13.53	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.28670	10.28670	10.25670	10.25670				13.70	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	13.70380		13.70380		13.76640	13.76640		14.63	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.99170		13.99170		14.06060	14.06060		15.70	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.28820		14.28820		14.36090	14.36090		15.84	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.96620		1.96620		1.95890	1.95890		14.67	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.98160		1.98160		1.97530	1.97530		15.35	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.99790		1.99790		1.99190	1.99190		15.19	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.01120		2.01120		2.01300	2.01300		13.99	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		10.59000	77.32115			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.67935		78.76270		10.70096	78.62893			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.76892		76.47772		10.79122	76.34168			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.86007		77.96946		10.88301	77.83158			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		10.85500	80.17251			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.93620		81.73781		10.96300	81.55129			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.02673		79.03996		11.05440	78.85026			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.11589		80.58163		11.14438	80.38906			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 03/08/2017	GOVI	562.87300		562.87300		562.11200	562.11200			0.00	0.00	0	401.00
GOVI	On 02/11/2017	GOVI	573.64300		573.64300		572.86900	572.86900			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	584.83300		584.83300		584.05000	584.05000			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.75320		1.75320		1.74540	1.74540		15.34	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 18/09/2017	Foreign Exchange Future		1.78260	1.78260		1.77540	1.77540		16.14	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.81110	1.81110		1.80390	1.80390		15.91	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		128.27585	128.27585		128.27585	128.27585			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		129.45042	129.45042		129.42375	129.42375			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		131.96418	131.96418		131.93743	131.93743			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		133.25699	133.25699		133.23215	133.23215			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		99.04555	99.04555			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		103.97635	103.97635		103.95701	103.95701			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		105.39635	105.39635			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		106.58941	106.58941		107.72250	107.72250			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future		107.58239	107.58239		108.73779	108.73779			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		109.73869	109.73869		110.91924	110.91924			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		131.39251	131.39251			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		131.15047	131.15047		131.12334	131.12334			0.00	2,229,557.99	17	22,439.00
I2038	On 02/11/2017	Bond Future		133.69737	133.69737		133.67012	133.67012			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		134.85583	134.85583		134.83057	134.83057			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		125.35392	125.35392			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		127.80251	127.80251		127.77611	127.77611			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future		128.70107	128.70107		128.67447	128.67447			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		131.28048	131.28048		131.25600	131.25600			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		136.43078	136.43078			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		135.55651	135.55651		135.52800	135.52800			0.00	0.00	0	26,009.00
I2050	On 02/11/2017	Bond Future		138.18867	138.18867		138.16022	138.16022			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		139.26644	139.26644		139.23986	139.23986			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 03/08/2017	Index Future		251.25300	251.25300		251.30100	251.30100			0.00	0.00	0	1,249.00
IGOV	On 02/11/2017	Index Future		256.13300	256.13300		256.18200	256.18200			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		261.26600	261.26600		261.32100	261.32100			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

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 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			0.13120		0.13120		0.13070	0.13070			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.13090		0.13090		0.13050	0.13050			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.13070		0.13070		0.13030	0.13030			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.42100		9.42100		9.37310	9.37310		12.79	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.54400		9.54400		9.49850	9.49850		13.22	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.66660		9.66660		9.62230	9.62230		13.33	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.29640		1.29640		1.29040	1.29040			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.31180		1.31180		1.30500	1.30500			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32690		1.32690		1.31760	1.31760			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.29530		1.29530		1.29740	1.29740			0.00	64,765.00	50	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29880		1.29880		1.30090	1.30090			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30260		1.30260		1.30470	1.30470			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.09540		1.09540		1.10110	1.10110			0.00	54,770.00	50	57.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.10070		1.10070		1.10640	1.10640			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.10630		1.10630		1.11210	1.11210			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.69500		115.59294		8.69500	115.59294		7.25	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.75712		112.34173		8.77322	112.23296		7.93	0.00	7,189,870.72	64	86,551.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,448.36000		1,44836		1,525.83000	1,52583	1,448.360	7.99	0.44	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.00	Put	1,060.62000		1,06062		1,127.31000	1,12731	1,060.620	8.08	0.35	0.00	0	2,604.00
R186	On 03/08/2017	Bond Future	9.35	Put	468.65000		0.46865		510.43000	0.51043	468.650	8.29	0.19	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	318.25000		0.31825		350.80000	0.35080	318.250	8.38	0.13	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.79796		114.49098		8.81468	114.38052		8.15	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.83589		111.42127		8.85314	111.30986		8.15	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R197	On 04/05/2017	Bond Future		298.64066	298.64066		298.64066	298.64066			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future		297.58303	297.58303		297.52092	297.52092			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future		303.36179	303.36179		303.29945	303.29945			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future		302.38790	302.38790		302.32979	302.32979			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		243.53302	243.53302			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future		243.99633	243.99633		244.57863	244.57863			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future		248.73468	248.73468		249.32884	249.32884			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future		249.97302	249.97302		250.58407	250.58407			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		8.09000	99.90449		5.11	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.15229	101.61136		8.16836	101.54141		5.27	0.00	0.00	0	32,290.00
R2023	On 02/11/2017	Bond Future		8.17754	99.62487		8.19444	99.55401		4.95	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future		8.19844	101.56815		8.21612	101.49692		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		7.47500	101.44498		0.24	0.00	0.00	0	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		9.13000	93.73925			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.20033	91.37016		9.21124	91.29512			0.00	0.00	0	32,026.00
R2030	On 02/11/2017	Bond Future		9.24551	93.11805		9.25674	93.04191			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future		9.28876	90.92928		9.30023	90.85266			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		9.29500	92.52625		10.62	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.35337	94.20720		9.36938	94.08896		11.15	0.00	0.00	0	21,380.00
R2032	On 02/11/2017	Bond Future		9.40281	91.85161		9.41930	91.73141		11.55	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.45027	93.64323		9.46716	93.52169		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		9.48000	96.50830			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.52955	98.34191		9.55072	98.17081			0.00	0.00	0	9,853.00
R2035	On 02/11/2017	Bond Future		9.58223	95.72225		9.60401	95.54831			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.63418	97.58940		9.65653	97.41308			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		9.55500	92.98608		12.00	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.60868	90.49689		9.62990	90.32586		13.21	0.00	11,131,117.47	123	57,179.00
R2037	On 02/11/2017	Bond Future		9.65779	92.22801		9.67959	92.05413		13.79	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.70553	89.77159		9.72788	89.59523		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

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
R204	On 04/05/2017	Bond Future			7.45000		103.86578		7.45000	103.86578		1.07	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future			7.42301		101.77319		7.44046	101.75073		1.05	0.00	413,606,244.16	4,064	41,363.00
R204	On 02/11/2017	Bond Future			7.34220		103.72027		7.36333	103.69779		0.79	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.17625		101.70312		7.20238	101.68127		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		9.64500	96.50874		12.59	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			9.70475		93.79217		9.72597	93.60984		13.88	0.00	0.00	0	13,816.00
R2040	On 02/11/2017	Bond Future			9.75499		95.58643		9.77680	95.40092		14.50	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.80400		92.94515		9.82635	92.75701		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		9.71000	93.24044		13.19	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.75900		90.67618		9.78536	90.44838		14.56	0.00	0.00	0	22,344.00
R2044	On 02/11/2017	Bond Future			9.80861		92.41076		9.83568	92.17905		15.24	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.85702		89.83271		9.88478	89.59742		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		9.70000	92.37531		13.70	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.74348		94.17712		9.76460	93.98998		14.44	0.00	450,731,696.32	4,786	69,421.00
R2048	On 02/11/2017	Bond Future			9.79467		91.54117		9.81636	91.35087		15.08	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.84518		93.32676		9.86740	93.13374		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		7.52000	101.62194		1.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.54737		99.81495		7.55842	99.79088		1.90	0.00	0.00	0	45,809.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,422.14000		1.42214		1,402.53000	1.40253	1,422.140	2.02	0.92	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.51495		101.72452		7.52715	101.70038		1.74	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.45670		100.06667		7.46999	100.04313		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		7.67500	97.64560		3.16	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			7.70716		99.39250		7.72331	99.34294		3.16	0.00	0.00	0	32,228.00
R208	On 02/11/2017	Bond Future			7.70355		97.89207		7.72090	97.84196		2.92	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.68802		99.80156		7.70653	99.75149		2.92	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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/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		9.44000	72.77667		12.40	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.48998		74.12453		9.51104	73.98179		13.13	0.00	0.00	0	71,010.00
R209	On 02/11/2017	Bond Future			9.53579		72.39263		9.55740	72.24750		13.80	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	335.29000		0.33529		330.05000	0.33005	335.290	13.21	0.11	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,311.82000		1.31182		1,287.01000	1.28701	1,311.820	13.51	0.31	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,557.29000		1.55729		1,625.42000	1.62542	1,557.290	14.26	0.32	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	662.33000		0.66233		701.64000	0.70164	662.330	14.71	0.16	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.57970		73.80470		9.60181	73.65751		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		184.16744	184.16744			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			187.76389		187.76389		187.72541	187.72541			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			189.00991		189.00991		188.97138	188.97138			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.79822		192.79822		192.76250	192.76250			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		148.68487	148.68487			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.49422		149.49422		149.46363	149.46363			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			152.39720		152.39720		152.36644	152.36644			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			153.39149		153.39149		153.36300	153.36300			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		9.17000	84.50942		10.31	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.22848		86.00955		9.24443	85.90241		10.87	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future			9.27498		84.10495		9.29140	83.99605		11.33	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.32040		85.74546		9.33722	85.63535		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		9.60500	72.35476		13.14	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future			9.64571		73.76600		9.67191	73.58235		13.90	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future			9.69401		71.88066		9.72090	71.69381		14.64	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.74148		73.28280		9.76903	73.09305		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

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/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	23,138.80000		23,138.80000		23,091.26000	23,091.26000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.71010		9.71010		9.67320	9.67320		13.41	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.78310		3.78310		3.78180	3.78180		14.27	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.44960		1.44960		1.44230	1.44230			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.42210		1.42210		1.41510	1.41510			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.39680		1.39680		1.38990	1.38990			0.00	0.00	0	0.00

**Total for Derivatives :** 2,748,020,633.22 130,195 3,853,794.00

**Grand Total:** 2,748,020,633.22 130,195 3,853,794.00