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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/05/2017

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 02/05/2017	Any day expiry		13.30130	13.30130		13.38490	13.38490		20.54	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry		13.28490	13.28490		13.38490	13.38490		20.24	0.00	0.00	0	5,000.00
\$ / R	On 04/05/2017	Any day expiry	13.22	Put	58.14250	0.05814	59.98020	0.05998	58.143	22.17	0.38	0.00	0	25,000.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	13.82430	0.01382	42.12340	0.04212	13.824	28.77	0.10	0.00	0	1,000.00
\$ / R	On 05/05/2017	Any day expiry		13.28490	13.28490		13.38720	13.38720		20.12	0.00	0.00	0	0.00
\$ / R	On 05/05/2017	Any day expiry	13.33	Call	78.68740	0.07869	164.55500	0.16456	78.687	20.70	0.43	0.00	0	2,500.00
\$ / R	On 08/05/2017	Any day expiry		13.29180	13.29180		13.39430	13.39430		18.22	0.00	0.00	0	0.00
\$ / R	On 08/05/2017	Any day expiry	13.01	Call	323.79530	0.32380	417.41300	0.41741	323.795	20.82	0.79	0.00	0	2,500.00
\$ / R	On 11/05/2017	Any day expiry		13.29870	13.29870		13.40130	13.40130		18.08	0.00	0.00	0	70.00
\$ / R	On 11/05/2017	Any day expiry	13.00	Put	50.26920	0.05027	42.38490	0.04238	50.269	18.97	0.22	0.00	0	34,000.00
\$ / R	On 11/05/2017	Any day expiry	15.00	Call	0.92090	0.00092	3.17070	0.00317	0.921	29.36	0.00	0.00	0	34,000.00
\$ / R	On 12/05/2017	Any day expiry		13.30100	13.30100		13.40360	13.40360		17.95	0.00	0.00	0	0.00
\$ / R	On 12/05/2017	Any day expiry	13.60	Call	56.38840	0.05639	108.17720	0.10818	56.388	18.51	0.24	0.00	0	20,000.00
\$ / R	On 12/05/2017	Any day expiry	14.25	Call	6.16520	0.00617	16.48610	0.01649	6.165	22.33	0.03	0.00	0	1,250.00
\$ / R	On 15/05/2017	Any day expiry		13.30780	13.30780		13.41050	13.41050		17.03	0.00	0.00	0	10.00
\$ / R	On 15/05/2017	Any day expiry	12.75	Put	19.76510	0.01977	13.24960	0.01325	19.765	17.51	0.09	0.00	0	300.00

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 15/05/2017	Any day expiry	12.90	Put	39.42010		0.03942		29.64270	0.02964	39.420	17.38	0.17	0.00	0	100.00
\$ / R	On 17/05/2017	Any day expiry			13.31230		13.31230		13.41500	13.41500		17.01	0.00	0.00	0	0.00
\$ / R	On 17/05/2017	Any day expiry	13.05	Put	78.89120		0.07889		66.22750	0.06623	78.891	16.94	0.28	0.00	0	100.00
\$ / R	On 19/05/2017	Any day expiry			13.31690		13.31690		13.41960	13.41960		17.00	0.00	0.00	0	1,140.00
\$ / R	On 26/05/2017	Any day expiry			13.33270		13.33270		13.43570	13.43570		16.62	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	329.73380		0.32973		286.41340	0.28641	329.734	17.25	0.60	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	1.36930		0.00137		2.25380	0.00225	1.369	26.84	0.00	0.00	0	60.00
\$ / R	On 30/05/2017	Any day expiry			13.34180		13.34180		13.44480	13.44480		16.39	0.00	0.00	0	1,391.00
\$ / R	On 31/05/2017	Any day expiry			13.34410		13.34410		13.44710	13.44710		16.42	0.00	0.00	0	1,200.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.38710		13.38710		13.49050	13.49050		16.34	0.00	9,272,896,105.40	692,674	909,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	6.96980		0.00697		6.34550	0.00635	6.970	17.70	0.02	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	9.89120		0.00989		8.71140	0.00871	9.891	16.44	0.03	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	12.67710		0.01268		10.13040	0.01013	12.677	16.12	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	20.45720		0.02046		15.71800	0.01572	20.457	16.02	0.06	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	23.82530		0.02383		18.68760	0.01869	23.825	15.99	0.07	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	42.34530		0.04235		35.51170	0.03551	42.345	15.85	0.11	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	800.02730		0.80003		895.21000	0.89521	800.027	15.75	0.85	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	73.12950		0.07313		64.32250	0.06432	73.129	15.71	0.17	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	709.91600		0.70992		803.77330	0.80377	709.916	15.69	0.81	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	92.00100		0.09200		81.08460	0.08108	92.001	15.73	0.21	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	118.10420		0.11810		103.83140	0.10383	118.104	15.83	0.25	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	590.98350		0.59098		679.48720	0.67949	590.983	15.85	0.74	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	536.03820		0.53604		621.89530	0.62190	536.038	15.94	0.70	0.00	0	1,578.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	148.93820		0.14894		131.39530	0.13140	148.938	15.94	0.30	0.00	0	88,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	248.07290		0.24807		220.81590	0.22082	248.073	16.19	0.42	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	374.49850		0.37450		449.78220	0.44978	374.498	16.21	0.57	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	271.77060		0.27177		242.35260	0.24235	271.771	16.24	0.44	0.00	0	1,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	338.75710		0.33876		410.96610	0.41097	338.757	16.28	0.54	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	314.76050		0.31476		384.71180	0.38471	314.760	16.33	0.51	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	289.21030		0.28921		354.81690	0.35482	289.210	16.47	0.48	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	382.42460		0.38242		340.72690	0.34073	382.425	16.60	0.54	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	269.52460		0.26952		331.22690	0.33123	269.525	16.60	0.46	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	507.95460		0.50795		456.98430	0.45698	507.955	17.10	0.63	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	202.08250		0.20208		254.03950	0.25404	202.083	17.13	0.37	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	174.47200		0.17447		221.80210	0.22180	174.472	17.39	0.33	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	609.80010		0.60980		552.38580	0.55239	609.800	17.47	0.69	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	640.18330		0.64018		581.00920	0.58101	640.183	17.58	0.70	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	129.54020		0.12954		168.33600	0.16834	129.540	17.92	0.26	3,954,233.14	1,150	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	742.44020		0.74244		677.83600	0.67784	742.440	17.92	0.74	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	121.99680		0.12200		159.21540	0.15922	121.997	18.03	0.24	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	832.47040		0.83247		763.88390	0.76388	832.470	18.20	0.78	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	849.13720		0.84914		779.89780	0.77990	849.137	18.24	0.78	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	891.22860		0.89123		820.39350	0.82039	891.229	18.36	0.80	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	933.89010		0.93389		861.38740	0.86139	933.890	18.48	0.81	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	88.20720	0.08821	118.41930	0.11842	88.207	18.53	0.19	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	86.84640	0.08685	116.72110	0.11672	86.846	18.55	0.18	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,020.78290	1.02078	944.97280	0.94497	1,020.783	18.72	0.83	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	69.83270	0.06983	95.28120	0.09528	69.833	18.88	0.15	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	59.74610	0.05975	82.37540	0.08238	59.746	19.12	0.13	216,387.06	121	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	40.48420	0.04048	57.22110	0.05722	40.484	19.71	0.09	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,535.24510	1.53525	1,446.08070	1.44608	1,535.245	20.00	0.92	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	27.12590	0.02713	39.46060	0.03946	27.126	20.23	0.07	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	23.12800	0.02313	33.94060	0.03394	23.128	20.44	0.06	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	21.36080	0.02136	31.48020	0.03148	21.361	20.55	0.05	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	14.39970	0.01440	21.64530	0.02165	14.400	21.07	0.04	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	12.32000	0.01232	18.65390	0.01865	12.320	21.28	0.03	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,125.22000	2.12522	2,028.15390	2.02815	2,125.220	21.28	0.97	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	8.01300	0.00801	12.35600	0.01236	8.013	21.87	0.02	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,400.91300	2.40091	2,301.85600	2.30186	2,400.913	21.87	0.98	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	7.20840	0.00721	11.16070	0.01116	7.208	22.02	0.02	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	7.10050	0.00710	11.00030	0.01100	7.100	22.04	0.02	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	5.76020	0.00576	8.99180	0.00899	5.760	22.33	0.02	50,266.50	242	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	4.97030	0.00497	7.79770	0.00780	4.970	22.54	0.01	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	4.78600	0.00479	6.77090	0.00677	4.786	23.07	0.01	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	4.68630	0.00469	6.59920	0.00660	4.686	23.39	0.01	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	4.11950	0.00412	5.60150	0.00560	4.119	25.89	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	1.06490	0.00106	1.86100	0.00186	1.065	29.44	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.44130	0.00044	0.82060	0.00082	0.441	29.44	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.06150	0.00006	0.13140	0.00013	0.062	29.44	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.40750	13.40750	13.51100	13.51100		16.37	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	400.56270	0.40056	359.53100	0.35953	400.563	16.62	0.53	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	7.25820	0.00726	10.09490	0.01009	7.258	22.50	0.02	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.41200	13.41200	13.51550	13.51550		16.40	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			13.42330	13.42330	13.52690	13.52690		16.32	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	180.89570	0.18090	223.96470	0.22396	180.896	17.72	0.30	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.43440	13.43440	13.53810	13.53810		16.26	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	179.86180	0.17986	221.60300	0.22160	179.862	17.78	0.29	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.43880	13.43880	13.54260	13.54260		16.30	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	726.16410	0.72616	668.49000	0.66849	726.164	17.53	0.67	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	4.35240	0.00435	7.68330	0.00768	4.352	26.97	0.01	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.44330	13.44330	13.54720	13.54720		16.42	0.00	0.00	0	4.00
\$ / R	On 17/07/2017	Any day expiry			13.44990	13.44990	13.55390	13.55390		16.34	0.00	0.00	0	280.00
\$ / R	On 21/07/2017	Any day expiry			13.45880	13.45880	13.56290	13.56290		16.39	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.46770	13.46770	13.57200	13.57200		16.34	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	289.19060	0.28919	261.85320	0.26185	289.191	16.04	0.38	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	176.30230	0.17630	213.48130	0.21348	176.302	18.17	0.26	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.47210	13.47210	13.57650	13.57650		16.45	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	443.46320	0.44346	405.21720	0.40522	443.463	16.45	0.49	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 27/07/2017	Any day expiry	16.53	Call	18.09670	0.01810	23.64720	0.02365	18.097	22.25	0.03	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.48100	13.48100	13.58550	13.58550		16.39	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry			13.50540	13.50540	13.61010	13.61010		16.39	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.54540	13.54540	13.65040	13.65040		16.37	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	479.87610	0.47988	442.96260	0.44296	479.876	16.31	0.47	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	28.77280	0.02877	37.00940	0.03701	28.773	21.57	0.04	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.58970	13.58970	13.69510	13.69510		16.38	0.00	10,885,349.70	801	49,347.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	56.83870	0.05684	54.89590	0.05490	56.839	15.60	0.09	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	125.66260	0.12566	115.24630	0.11525	125.663	15.24	0.17	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	201.58430	0.20158	185.34820	0.18535	201.584	15.42	0.25	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	858.51870	0.85852	940.86540	0.94087	858.519	15.60	0.69	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	268.81870	0.26882	245.76540	0.24577	268.819	15.60	0.31	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	324.92780	0.32493	298.33550	0.29834	324.928	15.78	0.35	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	445.85110	0.44585	412.34720	0.41235	445.851	16.12	0.42	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	587.70390	0.58770	656.87600	0.65688	587.704	16.25	0.55	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Call	530.48660	0.53049	595.61920	0.59562	530.487	16.43	0.51	1,732,978.21	250	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	570.78660	0.57079	530.51920	0.53052	570.787	16.43	0.49	1,674,543.78	250	226,450.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	643.78980	0.64379	599.02470	0.59902	643.790	16.65	0.53	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	650.05500	0.65005	604.99740	0.60500	650.055	16.67	0.53	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	340.32770	0.34033	388.52220	0.38852	340.328	17.45	0.36	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	965.34620	0.96535	907.62500	0.90763	965.346	17.48	0.64	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,040.19050	1.04019	979.91010	0.97991	1,040.191	17.66	0.66	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	307.49820	0.30750	352.35110	0.35235	307.498	17.68	0.33	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,156.25830	1.15626	1,092.19280	1.09219	1,156.258	17.94	0.70	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	269.65260	0.26965	310.27890	0.31028	269.653	17.99	0.30	0.00	0	7,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	259.47670	0.25948	298.94770	0.29895	259.477	18.09	0.29	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	227.82570	0.22783	263.56630	0.26357	227.826	18.40	0.26	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	183.93190	0.18393	214.69780	0.21470	183.932	18.89	0.22	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	83.67250	0.08367	99.96390	0.09996	83.673	20.32	0.11	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	59.98640	0.05999	74.36220	0.07436	59.986	20.74	0.08	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	38.82370	0.03882	49.50880	0.04951	38.824	20.70	0.06	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	31.00420	0.03100	39.76980	0.03977	31.004	20.68	0.05	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	29.96290	0.02996	38.46670	0.03847	29.963	20.68	0.04	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	9.47400	0.00947	12.45050	0.01245	9.474	20.62	0.02	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.60970	13.60970	13.71530	13.71530		16.46	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	513.20860	0.51321	469.95220	0.46995	513.209	16.46	0.45	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	7.91170	0.00791	47.02540	0.04703	7.912	16.46	0.02	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.61190	13.61190	13.71750	13.71750		16.37	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.66740	13.66740	13.77340	13.77340		16.35	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.67630	13.67630	13.78240	13.78240		16.37	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	271.62270	0.27162	252.86200	0.25286	271.623	15.45	0.28	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	527.95460	0.52795	493.03620	0.49304	527.955	16.18	0.43	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	470.26250	0.47026	525.57270	0.52557	470.263	17.09	0.42	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	56.95840	0.05696	64.91660	0.06492	56.958	22.01	0.07	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 13/11/2017	Any day expiry			13.71390	13.71390					0	70.00
\$ / R			On 28/11/2017	Any day expiry			13.74680	13.74680					0	0.00
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	546.93400	0.54693	512.60750	0.51261	546.934	16.09	0.42	0.00	0	60.00
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	74.07380	0.07407	84.84950	0.08485	74.074	22.18	0.08	0.00	0	60.00
\$ / R			On 18/12/2017	Foreign Exchange Future			13.79080	13.79080				10,343,100.00	750	88,374.00
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	64.49360	0.06449	59.18730	0.05919	64.494	15.12	0.08	0.00	0	500.00
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	93.47830	0.09348	86.83130	0.08683	93.478	15.09	0.11	0.00	0	400.00
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	124.90520	0.12491	116.97290	0.11697	124.905	15.07	0.14	0.00	0	18,000.00
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future	159.73540	0.15974	150.50180	0.15050	159.735	15.05	0.17	0.00	0	114,600.00
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	183.00700	0.18301	170.76620	0.17077	183.007	15.12	0.19	0.00	0	2,600.00
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future	222.14780	0.22215	207.56730	0.20757	222.148	15.22	0.22	0.00	0	1,819.00
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	334.14410	0.33414	313.30310	0.31330	334.144	15.45	0.29	0.00	0	2,580.00
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	379.93900	0.37994	356.21510	0.35622	379.939	15.55	0.32	0.00	0	40,000.00
\$ / R	13.18	Put	On 18/12/2017	Foreign Exchange Future	405.51010	0.40551	0.00000	0.00000	405.510	15.63	0.33	73,943,923.20	16,000	16,000.00
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	483.03730	0.48304	452.28370	0.45228	483.037	15.85	0.37	0.00	0	52,000.00
\$ / R	13.40	Put	On 18/12/2017	Foreign Exchange Future	507.25180	0.50725	475.39260	0.47539	507.252	15.92	0.39	0.00	0	114,600.00
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future	848.35810	0.84836	920.27730	0.92028	848.358	16.05	0.59	0.00	0	500.00
\$ / R	13.91	Put	On 18/12/2017	Foreign Exchange Future	789.35050	0.78935	745.66630	0.74567	789.351	16.61	0.50	0.00	0	34,000.00
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	845.60840	0.84561	799.86840	0.79987	845.608	16.74	0.52	0.00	0	33,000.00
\$ / R	14.50	Put	On 18/12/2017	Foreign Exchange Future	1,187.04630	1.18705	1,130.51040	1.13051	1,187.046	17.47	0.62	0.00	0	2,055.00
\$ / R	15.00	Call	On 18/12/2017	Foreign Exchange Future	362.70280	0.36270	402.30670	0.40231	362.703	18.26	0.31	0.00	0	3,580.00
\$ / R	15.11	Call	On 18/12/2017	Foreign Exchange Future	341.79580	0.34180	379.56320	0.37956	341.796	18.43	0.29	0.00	0	1,900.00
\$ / R	15.12	Call	On 18/12/2017	Foreign Exchange Future	339.96700	0.33997	377.57100	0.37757	339.967	18.45	0.29	0.00	0	40,000.00
\$ / R	16.00	Call	On 18/12/2017	Foreign Exchange Future	206.44420	0.20644	232.69140	0.23269	206.444	19.51	0.19	0.00	0	117,200.00
\$ / R	17.13	Call	On 18/12/2017	Foreign Exchange Future	117.47790	0.11748	131.88310	0.13188	117.478	21.06	0.11	0.00	0	34,000.00
\$ / R	17.17	Call	On 18/12/2017	Foreign Exchange Future	115.47100	0.11547	129.62760	0.12963	115.471	21.12	0.11	0.00	0	16,000.00
\$ / R	17.20	Call	On 18/12/2017	Foreign Exchange Future	113.99750	0.11400	127.96930	0.12797	113.998	21.17	0.11	0.00	0	16,000.00
\$ / R	17.24	Call	On 18/12/2017	Foreign Exchange Future	112.07140	0.11207	125.80330	0.12580	112.071	21.23	0.11	0.00	0	33,000.00
\$ / R	18.06	Call	On 18/12/2017	Foreign Exchange Future	78.17670	0.07818	90.43360	0.09043	78.177	22.35	0.08	0.00	0	2,055.00
\$ / R			On 22/12/2017	Any day expiry			13.79960	13.79960					0	0.00
\$ / R	13.50	Put	On 22/12/2017	Any day expiry	560.26050	0.56026	526.23180	0.52623	560.261	16.06	0.41	0.00	0	60.00
\$ / R	18.02	Call	On 22/12/2017	Any day expiry	84.20850	0.08421	96.21570	0.09622	84.209	22.35	0.08	0.00	0	60.00
\$ / R			On 13/02/2018	Any day expiry			13.91570	13.91570					0	70.00
\$ / R			On 15/02/2018	Any day expiry			13.92000	13.92000					0	0.00
\$ / R			On 19/03/2018	Foreign Exchange Future			13.98900	13.98900					0	8,094.00
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	378.82990	0.37883	357.73420	0.35773	378.830	15.37	0.28	0.00	0	3,867.00
\$ / R	14.91	Call	On 19/03/2018	Foreign Exchange Future	564.71820	0.56472	611.72760	0.61173	564.718	17.70	0.38	0.00	0	8,395.00
\$ / R	15.46	Call	On 19/03/2018	Foreign Exchange Future	443.39120	0.44339	482.74990	0.48275	443.391	18.44	0.31	0.00	0	3,867.00
\$ / R			On 25/04/2018	Any day expiry			14.06870	14.06870					0	0.00
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	1,547.89300	1.54789	1,488.61530	1.48862	1,547.893	17.70	0.61	0.00	0	1,000.00
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	441.96920	0.44197	479.42770	0.47943	441.969	18.69	0.30	0.00	0	2,000.00
\$ / R			On 11/05/2018	Any day expiry			14.10370	14.10370					0	70.00
\$ / R			On 15/05/2018	Any day expiry			14.11260	14.11260					0	0.00
\$ / R			On 18/06/2018	Foreign Exchange Future			14.18830	14.18830					0	3,115.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	28.24850	0.02825	28.33080	0.02833	28.248	13.59	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	437.70170	0.43770	417.66450	0.41766	437.702	15.51	0.28	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	695.48130	0.69548	663.92890	0.66393	695.481	16.04	0.38	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	439.69180	0.43969	476.32330	0.47632	439.692	19.20	0.27	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.31310	14.31310	14.42290	14.42290		16.90	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.39100	14.39100	14.50190	14.50190		17.02	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.51800	14.51800	14.63060	14.63060		17.12	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.58700	14.58700	14.70050	14.70050		17.21	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.72290	14.72290	14.83820	14.83820		17.28	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.79640	14.79640	14.91270	14.91270		17.35	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.38710	13.38710	13.49050	13.49050		16.34	0.00	0.00	0	496.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.58970	13.58970	13.69510	13.69510		16.38	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.79080	13.79080	13.89680	13.89680		16.45	0.00	0.00	0	43.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.98900	13.98900	14.09530	14.09530		16.51	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.18830	14.18830	14.29660	14.29660		16.75	0.00	0.00	0	47.00
£ / R	On 31/05/2017	Any day expiry			17.25890	17.25890	17.40220	17.40220		17.02	0.00	0.00	0	69.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.32430	17.32430	17.46850	17.46850		16.99	0.00	81,112,372.60	4,682	58,625.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	932.10110	0.93210	1,064.73610	1.06474	932.101	15.89	0.81	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	357.10450	0.35710	441.63000	0.44163	357.104	17.45	0.45	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	70.13240	0.07013	97.69380	0.09769	70.132	20.56	0.11	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.63390	17.63390	17.78120	17.78120		17.21	0.00	0.00	0	1,920.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.94690	17.94690	18.09520	18.09520		16.63	0.00	0.00	0	215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11955	0.11955	0.12123	0.12123		17.03	0.00	0.00	0	3,315.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12187	0.12187	0.12358	0.12358		15.88	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12426	0.12426	0.12602	0.12602		22.01	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry			14.56700	14.56700	14.66040	14.66040		15.05	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.62860	14.62860	14.72260	14.72260		15.04	0.00	7,921,972,044.00	541,540	76,893.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.92120	14.92120	15.01790	15.01790		18.21	0.00	0.00	0	6,708.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.22020	15.22020	15.31850	15.31850		15.51	0.00	502,266.60	33	4,578.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	239.18300	0.23918	225.10260	0.22510	239.183	14.77	0.22	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	385.91420	0.38591	422.80650	0.42281	385.914	16.91	0.31	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.52150	15.52150	15.62130	15.62130		15.58	0.00	7,760,750.00	500	2,169.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.06083	96.06083	96.05647	96.05647			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.09766	93.09766	93.09856	93.09856			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.85704	91.85704	91.86368	91.86368			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.98835	93.98835	94.00413	94.00413			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.72346	97.72346	97.74827	97.74827			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.30890	96.30890	96.34153	96.34153			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.34826	98.34826	98.38614	98.38614			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	99.60702	99.60702					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.60930	99.60930	99.60890	99.60890					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.80509	99.80509	99.80206	99.80206					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.75365	99.75365	99.74867	99.74867					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.93517	99.93517	99.92714	99.92714					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.83473	99.83473	99.83107	99.83107					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.03534	99.03534	99.03145	99.03145					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.62522	98.62522	98.61772	98.61772					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.58258	98.58258	98.57467	98.57467					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.99000	98.99000	98.98000	98.98000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.41966	99.41966	99.41119	99.41119					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.85141	99.85141	99.84298	99.84298					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.70441	96.70441	96.72315	96.72315					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.98395	95.98395	96.00178	96.00178					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.22952	95.22952	95.24643	95.24643					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.44543	95.44543	95.46328	95.46328					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.66253	97.66253	97.68170	97.68170					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.83190	97.83190	97.85273	97.85273					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.05351	99.05351	99.07546	99.07546					0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	533.99800	533.99800	533.38400	533.38400					0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	544.14400	544.14400	543.53100	543.53100					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	554.69400	554.69400	554.08200	554.08200					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	565.77000	565.77000	565.14700	565.14700					0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	613.36400	613.36400	612.91200	612.91200					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	625.01800	625.01800	624.57100	624.57100					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	637.13600	637.13600	636.69600	636.69600					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	649.85800	649.85800	649.41100	649.41100					0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	555.03500	555.03500	555.02500	555.02500					0.00	677,142,700.00	122	34.00
ALBI	On 03/08/2017	Index Future	565.58100	565.58100	565.58400	565.58400					0.00	729,599,490.00	129	636.00
ALBI	On 02/11/2017	Index Future	576.54700	576.54700	576.56300	576.56300					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	588.05900	588.05900	588.07700	588.07700					0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.05550	10.05550	10.06000	10.06000				13.51	0.00	50,277.50	5	22,724.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.19420	10.19420	10.19910	10.19910				13.52	0.00	0.00	0	2,805.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.33370	10.33370	10.33850	10.33850				13.10	0.00	0.00	0	653.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.75430	9.75430	9.87500	9.87500				13.96	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.91660	9.91660	10.03930	10.03930				13.95	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD / R	On 18/12/2017	Foreign Exchange Future		10.08120	10.08120		10.20450	10.20450		13.83	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.50770	13.50770		13.59170	13.59170		15.90	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.79350	13.79350		13.87800	13.87800		15.97	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.08650	14.08650		14.17250	14.17250		15.99	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.93280	1.93280		1.94690	1.94690		15.70	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.94870	1.94870		1.96380	1.96380		15.45	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.96520	1.96520		1.98080	1.98080		15.14	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry		1.93010	1.93010		1.94010	1.94010		17.43	0.00	6,986,962.00	362	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.97010	1.97010		1.98200	1.98200		14.85	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		10.58384	77.35991		10.58478	77.35399			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.66846	78.83025		10.66926	78.82528			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future		10.75443	76.56631		10.75495	76.56313			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		10.83913	78.09565		10.83967	78.09239			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		10.84392	80.25087		10.82985	80.35056			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.93070	81.77618		10.91600	81.87889			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future		11.01801	79.09990		11.00252	79.20658			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future		11.10138	80.68002		11.08538	80.78877			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		553.37000	553.37000		553.33700	553.33700			0.00	27,668,500.00	5	27.00
GOVI	On 03/08/2017	GOVI		563.88400	563.88400		563.86400	563.86400			0.00	33,833,040.00	6	395.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 02/11/2017	GOVI	574.81700		574.81700		574.81000	574.81000			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	586.29500		586.29500		586.28900	586.28900			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.72210		1.72210		1.73620	1.73620		15.77	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.75080		1.75080		1.76530	1.76530		16.14	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.77870		1.77870		1.79340	1.79340		15.79	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	127.98716		127.98716		128.14206	128.14206			0.00	53,370,645.72	417	2,817.00
I2025	On 03/08/2017	Bond Future	129.11279		129.11279		129.27262	129.27262			0.00	53,452,695.06	414	2,414.00
I2025	On 02/11/2017	Bond Future	131.64733		131.64733		131.81314	131.81314			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	132.95179		132.95179		133.12230	133.12230			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	98.96215		98.96215		98.94141	98.94141			0.00	0.00	0	1,772.00
I2029	On 01/02/2018	Bond Future	103.88822		103.88822		103.87126	103.87126			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	105.30857		105.30857		105.28686	105.28686			0.00	0.00	0	5,704.00
I2033	On 03/08/2017	Bond Future	107.32938		107.32938		107.30881	107.30881			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future	108.35924		108.35924		108.34064	108.34064			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	110.54580		110.54580		110.52801	110.52801			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	131.28325		131.28325		131.25611	131.25611			0.00	175,656,988.50	1,338	2,693.00
I2038	On 03/08/2017	Bond Future	132.30587		132.30587		132.28018	132.28018			0.00	175,966,807.10	1,330	22,422.00
I2038	On 02/11/2017	Bond Future	134.90304		134.90304		134.87983	134.87983			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	136.10410		136.10410		136.08184	136.08184			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	125.24763		125.24763		125.22114	125.22114			0.00	0.00	0	19,136.00
I2046	On 03/08/2017	Bond Future	127.65096		127.65096		127.62615	127.62615			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future	128.57336		128.57336		128.55071	128.55071			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.16785		131.16785		131.14629	131.14629			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	136.31578		136.31578		136.28729	136.28729			0.00	220,149,984.70	1,615	4,750.00
I2050	On 03/08/2017	Bond Future	137.27282		137.27282		137.24323	137.24323			0.00	220,734,694.56	1,608	26,009.00
I2050	On 02/11/2017	Bond Future	139.96748		139.96748		139.94044	139.94044			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	141.09957		141.09957		141.07350	141.07350			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future	246.97500		246.97500		246.91000	246.91000			0.00	861,942,750.00	349	65.00
IGOV	On 03/08/2017	Index Future	251.71300		251.71300		251.65300	251.65300			0.00	951,475,140.00	378	1,229.00
IGOV	On 02/11/2017	Index Future	256.65400		256.65400		256.59800	256.59800			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
IGOV	On 01/02/2018	Index Future			261.83200		261.83200		261.77900	261.77900			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future			7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future			7.21000		92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future			7.19000		92.81000		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.15000		92.85000		7.15000	92.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future			7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.08000		92.92000		7.08000	92.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.09000		92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.12000		92.88000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.17000		92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12880		0.12880		0.12970	0.12970			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12840		0.12840		0.12940	0.12940			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12830		0.12830		0.12930	0.12930			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.26250		9.26250		9.24870	9.24870		13.78	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.38350		9.38350		9.36990	9.36990		13.88	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.50410		9.50410		9.48970	9.48970		13.68	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.28210		1.28210		1.29210	1.29210			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.29670		1.29670		1.30750	1.30750			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30950		1.30950		1.32240	1.32240			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.29410		1.29410		1.29490	1.29490			0.00	0.00	0	100.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29760		1.29760		1.29840	1.29840			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30140		1.30140		1.30210	1.30210			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.09270		1.09270		1.09130	1.09130			0.00	5,463.50	5	37.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.09800		1.09800		1.09660	1.09660			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.10360		1.10360		1.10230	1.10230			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.68210		115.68227		8.69262	115.60941		8.37	0.00	2,238,104,877.69	19,347	77,854.00
R186	On 04/05/2017	Bond Future	8.44	Call	2.06000		0.00206		42.00000	0.04200	2.060	8.26	0.01	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	351.41000		0.35141		519.73000	0.51973	351.410	8.35	0.57	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1.67000		0.00167		50.18000	0.05018	1.670	8.48	0.01	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	1.25000		0.00125		44.63000	0.04463	1.250	8.49	0.01	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	0.00000		0.00000		1.23000	0.00123	0.000	8.64	0.00	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.72216		112.57840		8.73288	112.50576		8.82	0.00	2,307,969,778.40	20,501	76,334.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,603.57000		1.60357		1,676.65000	1.67665	1,603.570	8.88	0.42	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	603.97000		0.60397		650.64000	0.65064	603.970	9.18	0.20	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/08/2017	Bond Future	9.50	Put	434.60000		0.43460		473.27000	0.47327	434.600	9.27	0.15	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.75717		114.76108		8.76792	114.68982		8.74	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.78524		111.74924		8.79646	111.67648		8.74	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future			298.39078		298.39078		298.32885	298.32885			0.00	0.00	0	113.00
R197	On 03/08/2017	Bond Future			297.22700		297.22700		297.16627	297.16627			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			303.06166		303.06166		303.00628	303.00628			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			302.12247		302.12247		302.06915	302.06915			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			243.32905		243.32905		243.27840	243.27840			0.00	156,217,250.10	642	19,709.00
R202	On 03/08/2017	Bond Future			244.33875		244.33875		244.28975	244.28975			0.00	156,376,800.00	640	30,577.00
R202	On 02/11/2017	Bond Future			249.13546		249.13546		249.09079	249.09079			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			250.41552		250.41552		250.37262	250.37262			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			8.07115		99.98978		8.10148	99.85260		5.93	0.00	1,072,190,410.94	10,723	10,252.00
R2023	On 03/08/2017	Bond Future			8.08836		101.89024		8.12006	101.75183		5.86	0.00	1,072,496,666.24	10,526	17,128.00
R2023	On 02/11/2017	Bond Future			8.10385		99.93458		8.13680	99.79595		5.40	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.10871		101.93062		8.14368	101.78916		5.40	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			7.46690		101.44781		7.47589	101.44467		0.29	0.00	0.00	0	25,507.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.11737		93.82776		9.12294	93.78871			0.00	422,506,403.28	4,503	24,118.00
R2030	On 03/08/2017	Bond Future			9.16635		91.60442		9.17193	91.56589			0.00	420,830,705.48	4,594	15,746.00
R2030	On 02/11/2017	Bond Future			9.20690		93.38051		9.21233	93.34354			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.24233		91.24034		9.24796	91.20255			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			9.27726		92.65938		9.28281	92.61770		12.20	0.00	752,857,462.50	8,125	9,586.00
R2032	On 03/08/2017	Bond Future			9.32456		94.42054		9.33011	94.37938		12.35	0.00	756,308,525.40	8,010	21,380.00
R2032	On 02/11/2017	Bond Future			9.36982		92.09276		9.37524	92.05308		12.34	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.41022		93.93233		9.41583	93.89176		12.34	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			9.46732		96.61222		9.45786	96.68987			0.00	478,230,489.00	4,950	7,824.00
R2035	On 03/08/2017	Bond Future			9.51639		98.44850		9.50648	98.52890			0.00	478,262,813.00	4,858	8,077.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 02/11/2017	Bond Future		9.56559	95.85546		9.55507	95.93983			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.61135	97.77003		9.60050	97.85605			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		9.54252	93.08808		9.53813	93.12400		13.73	0.00	882,847,350.72	9,484	26,774.00
R2037	On 03/08/2017	Bond Future		9.59589	90.60022		9.59119	90.63824		14.58	0.00	839,501,638.52	9,266	51,252.00
R2037	On 02/11/2017	Bond Future		9.64168	92.35685		9.63657	92.39777		14.69	0.00	21,519,146.05	233	233.00
R2037	On 01/02/2018	Bond Future		9.68351	89.94588		9.67825	89.98759		14.69	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		7.43964	103.88140		7.44951	103.86652		1.26	0.00	883,719,069.80	8,507	21,237.00
R204	On 03/08/2017	Bond Future		7.38997	101.81575		7.40064	101.80200		1.29	0.00	883,251,631.25	8,675	19,631.00
R204	On 02/11/2017	Bond Future		7.27690	103.78978		7.28770	103.77828		0.90	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.03470	101.82159		7.04877	101.80981		0.90	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		9.62755	96.66094		9.61816	96.74301		14.37	0.00	608,577,278.24	6,296	10,425.00
R2040	On 03/08/2017	Bond Future		9.68173	93.99062		9.67189	94.07566		15.28	0.00	585,749,543.84	6,232	6,776.00
R2040	On 02/11/2017	Bond Future		9.72846	95.81290		9.71806	95.90193		15.42	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.77140	93.22067		9.76069	93.31148		15.42	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		9.69253	93.39346		9.67311	93.56409		15.04	0.00	475,279,317.94	5,089	17,154.00
R2044	On 03/08/2017	Bond Future		9.74630	90.78628		9.72615	90.96143		16.00	0.00	475,175,389.52	5,234	22,344.00
R2044	On 02/11/2017	Bond Future		9.79281	92.54648		9.77182	92.72731		16.17	0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future		9.83570	90.01414		9.81411	90.19850		16.17	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		9.68226	92.53442		9.66278	92.70971		15.60	0.00	70,048,555.94	757	62,987.00
R2048	On 03/08/2017	Bond Future		9.73042	94.29318		9.71023	94.47313		15.86	0.00	28,287,954.00	300	74,837.00
R2048	On 02/11/2017	Bond Future		9.77856	91.68298		9.75753	91.86870		15.99	0.00	20,720,353.48	226	226.00
R2048	On 01/02/2018	Bond Future		9.82368	93.51424		9.80204	93.70363		15.99	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future		7.49019	101.69302		7.50525	101.65711		2.24	0.00	1,586,716,191.06	15,603	56,260.00
R207	On 03/08/2017	Bond Future		7.47046	99.98270		7.48658	99.94751		2.31	0.00	1,676,109,982.80	16,764	22,809.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,609.92000	1.60992	1,582.78000	1.58278	1,609.920	2.39	0.90	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.41566	101.92121		7.43250	101.88781		2.00	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.31712	100.31436		7.33632	100.28024		2.00	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.66041		97.69304		7.68053	97.62762		3.67	0.00	959,345,652.80	9,820	6,937.00
R208	On 03/08/2017	Bond Future			7.65595		99.54988		7.67719	99.48457		3.70	0.00	945,325,660.48	9,496	17,448.00
R208	On 02/11/2017	Bond Future			7.63940		98.07763		7.66156	98.01348		3.29	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.60129		100.03657		7.62543	99.97109		3.29	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.43211		72.83078		9.43262	72.82728		14.26	0.00	1,175,124,635.30	16,135	50,816.00
R209	On 04/05/2017	Bond Future	8.93	Call	0.00000		0.00000		1.46000	0.00146	0.000	13.91	0.00	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	779.94000		0.77994		958.20000	0.95820	779.940	14.15	0.82	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	12.64000		0.01264		110.04000	0.11004	12.640	14.38	0.04	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.47666		74.21504		9.47703	74.21252		14.53	0.00	1,179,573,845.76	15,894	34,906.00
R209	On 02/11/2017	Bond Future			9.51931		72.50361		9.51943	72.50280		14.73	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	468.29000		0.46829		485.25000	0.48525	468.290	14.15	0.13	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,534.68000		1.53468		1,563.38000	1.56338	1,534.680	14.30	0.33	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,691.59000		1.69159		1,721.61000	1.72161	1,691.590	14.95	0.32	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	774.92000		0.77492		797.15000	0.79715	774.920	15.49	0.17	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.55766		73.95186		9.55779	73.95100		14.73	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			184.01322		184.01322		183.97499	183.97499			0.00	272,707,592.04	1,482	248.00
R210	On 03/08/2017	Bond Future			187.54439		187.54439		187.50821	187.50821			0.00	277,565,697.20	1,480	1,675.00
R210	On 02/11/2017	Bond Future			188.82557		188.82557		188.79290	188.79290			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.63583		192.63583		192.60456	192.60456			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			148.56178		148.56178		148.53119	148.53119			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future			149.38555		149.38555		149.35662	149.35662			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			152.31805		152.31805		152.29188	152.29188			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			153.33150		153.33150		153.30642	153.30642			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			9.15204		84.63201		9.15753	84.59451		11.88	0.00	247,125,469.20	2,920	37,858.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 03/08/2017	Bond Future	9.19418		86.24061		9.19968	86.20350		12.06	0.00	247,338,069.48	2,868	20,772.00
R213	On 02/11/2017	Bond Future	9.23635		84.36195		9.24171	84.32622		12.12	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.27450		86.04697		9.28005	86.01043		12.12	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	9.59215		72.44582		9.57764	72.54888		15.06	0.00	528,926,931.82	7,301	19,672.00
R214	On 03/08/2017	Bond Future	9.63763		73.82280		9.62258	73.92878		15.33	0.00	529,383,298.80	7,171	20,323.00
R214	On 02/11/2017	Bond Future	9.68306		71.95698		9.66733	72.06685		15.58	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.72535		73.39428		9.70920	73.50619		15.58	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,715.12000	22,715.12000		22,892.90000	22,892.90000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.59550	9.59550		9.65730	9.65730			14.29	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.74380	3.74380		3.74720	3.74720			14.80	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.41130	1.41130		1.41670	1.41670				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.38490	1.38490		1.39040	1.39040				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.36040	1.36040		1.36540	1.36540				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>47,287,352,896.90</b>	<b>1,531,728</b>	<b>4 233 045.00</b>
<b>Grand Total:</b>												<b>47,287,352,896.90</b>	<b>1,531,728</b>	<b>4 233 045.00</b>