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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/05/2017

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	
Derivatives														
\$ / R	On 11/05/2017	Any day expiry	13.44230	13.44230		13.57730	13.57730		16.04	0.00	0.00	0	70.00	
\$ / R	On 11/05/2017	Any day expiry	13.00	Put	0.23720	0.00024	0.73730	0.00074	0.237	24.46	0.00	0.00	0	34,000.00
\$ / R	On 11/05/2017	Any day expiry	15.00	Call	0.00830	0.00001	0.01270	0.00001	0.008	55.69	0.00	0.00	0	34,000.00
\$ / R	On 12/05/2017	Any day expiry			13.44230	13.44230	13.57730	13.57730		16.27	0.00	0.00	0	0.00
\$ / R	On 12/05/2017	Any day expiry	13.55	Call	30.53050	0.03053	100.45860	0.10046	30.531	18.04	0.28	0.00	0	2,500.00
\$ / R	On 12/05/2017	Any day expiry	13.60	Call	21.50750	0.02151	71.99130	0.07199	21.508	18.93	0.20	0.00	0	20,000.00
\$ / R	On 12/05/2017	Any day expiry	14.25	Call	0.36640	0.00037	2.11140	0.00211	0.366	29.63	0.00	0.00	0	1,250.00
\$ / R	On 15/05/2017	Any day expiry			13.44710	13.44710	13.58440	13.58440		14.60	0.00	0.00	0	10.00
\$ / R	On 15/05/2017	Any day expiry	12.75	Put	2.34740	0.00235	1.73790	0.00174	2.347	21.95	0.02	0.00	0	300.00
\$ / R	On 15/05/2017	Any day expiry	12.90	Put	5.38930	0.00539	4.28720	0.00429	5.389	20.53	0.04	0.00	0	100.00
\$ / R	On 15/05/2017	Any day expiry	13.49	Call	74.62720	0.07463	166.11630	0.16612	74.627	15.03	0.43	0.00	0	2,500.00
\$ / R	On 17/05/2017	Any day expiry			13.45180	13.45180	13.58910	13.58910		15.16	0.00	0.00	0	0.00
\$ / R	On 17/05/2017	Any day expiry	13.05	Put	19.58370	0.01958	14.04370	0.01404	19.584	18.47	0.12	0.00	0	100.00
\$ / R	On 17/05/2017	Any day expiry	13.45	Put	111.74060	0.11174	75.05700	0.07506	111.741	15.16	0.49	0.00	0	100.00
\$ / R	On 18/05/2017	Any day expiry			13.45410	13.45410	13.59150	13.59150		15.24	0.00	0.00	0	0.00
\$ / R	On 18/05/2017	Any day expiry	13.53	Put	167.49800	0.16750	108.56620	0.10857	167.498	15.80	0.59	0.00	0	20,000.00

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 19/05/2017	Any day expiry		13.45640	13.45640	13.59380	13.59380		15.31	0.00	0.00	0	1,140.00	
\$ / R		On 26/05/2017	Any day expiry		13.47260	13.47260	13.61020	13.61020		15.15	0.00	0.00	0	0.00	
\$ / R		On 26/05/2017	Any day expiry	13.50	Put	186.49120	0.18649	133.95640	0.13396	186.491	15.31	0.52	0.00	0	60.00
\$ / R		On 26/05/2017	Any day expiry	15.97	Call	0.67940	0.00068	0.98100	0.00098	0.679	29.02	0.00	0.00	0	60.00
\$ / R		On 30/05/2017	Any day expiry		13.48190	13.48190	13.61960	13.61960		15.04	0.00	0.00	0	1,391.00	
\$ / R		On 31/05/2017	Any day expiry		13.48420	13.48420	13.62190	13.62190		15.13	0.00	0.00	0	1,200.00	
\$ / R		On 07/06/2017	Any day expiry		13.50050	13.50050	13.63830	13.63830		15.25	0.00	0.00	0	0.00	
\$ / R		On 07/06/2017	Any day expiry	12.75	Put	23.03150	0.02303	18.69550	0.01870	23.032	15.35	0.09	0.00	0	17,000.00
\$ / R		On 07/06/2017	Any day expiry	14.50	Call	24.15420	0.02415	41.83150	0.04183	24.154	18.07	0.08	0.00	0	17,000.00
\$ / R		On 19/06/2017	Foreign Exchange Future		13.52790	13.52790	13.66620	13.66620		15.45	0.00	593,184,887.10	43,849	857,798.00	
\$ / R		On 19/06/2017	Foreign Exchange Future	11.78	Put	3.66910	0.00367	3.11280	0.00311	3.669	18.85	0.01	0.00	0	4,500.00
\$ / R		On 19/06/2017	Foreign Exchange Future	12.00	Put	5.60010	0.00560	4.72110	0.00472	5.600	17.70	0.02	0.00	0	60,150.00
\$ / R		On 19/06/2017	Foreign Exchange Future	12.10	Put	6.82460	0.00682	5.73150	0.00573	6.825	17.17	0.02	0.00	0	2,000.00
\$ / R		On 19/06/2017	Foreign Exchange Future	12.25	Put	9.64490	0.00964	7.71220	0.00771	9.645	16.51	0.03	0.00	0	4,500.00
\$ / R		On 19/06/2017	Foreign Exchange Future	12.30	Put	11.13470	0.01113	8.52830	0.00853	11.135	16.37	0.04	0.00	0	2,000.00
\$ / R		On 19/06/2017	Foreign Exchange Future	12.50	Put	19.53160	0.01953	15.09420	0.01509	19.532	15.82	0.06	421,767.89	500	1,500.00
\$ / R		On 19/06/2017	Foreign Exchange Future	12.65	Call	907.24860	0.90725	1,039.00850	1.03901	907.249	15.40	0.91	0.00	0	3,000.00
\$ / R		On 19/06/2017	Foreign Exchange Future	12.71	Put	34.41280	0.03441	26.79810	0.02680	34.413	15.24	0.10	0.00	0	17,600.00
\$ / R		On 19/06/2017	Foreign Exchange Future	12.76	Call	807.12720	0.80713	936.79670	0.93680	807.127	15.10	0.88	0.00	0	50.00
\$ / R		On 19/06/2017	Foreign Exchange Future	12.80	Put	43.50820	0.04351	33.97970	0.03398	43.508	14.99	0.13	0.00	0	4,000.00
\$ / R		On 19/06/2017	Foreign Exchange Future	12.90	Put	58.09950	0.05810	43.95410	0.04395	58.099	14.90	0.16	0.00	0	3,500.00
\$ / R		On 19/06/2017	Foreign Exchange Future	12.92	Call	669.75060	0.66975	792.43750	0.79244	669.751	14.91	0.83	0.00	0	3,000.00
\$ / R		On 19/06/2017	Foreign Exchange Future	13.00	Call	606.57420	0.60657	724.45450	0.72445	606.574	14.98	0.80	0.00	0	1,578.00
\$ / R		On 19/06/2017	Foreign Exchange Future	13.00	Put	78.67420	0.07867	58.25450	0.05825	78.674	14.98	0.20	0.00	0	88,455.00
\$ / R		On 19/06/2017	Foreign Exchange Future	13.25	Put	152.24480	0.15224	116.70850	0.11671	152.245	15.19	0.33	0.00	0	100.00
\$ / R		On 19/06/2017	Foreign Exchange Future	13.27	Call	417.52110	0.41752	518.90150	0.51890	417.521	15.21	0.66	0.00	0	3,000.00
\$ / R		On 19/06/2017	Foreign Exchange Future	13.30	Put	171.11820	0.17112	132.08540	0.13209	171.118	15.24	0.36	0.00	0	1,638.00
\$ / R		On 19/06/2017	Foreign Exchange Future	13.34	Call	375.16380	0.37516	471.54470	0.47154	375.164	15.27	0.62	0.00	0	4,000.00
\$ / R		On 19/06/2017	Foreign Exchange Future	13.39	Call	346.66600	0.34667	439.34200	0.43934	346.666	15.31	0.59	0.00	0	4,000.00
\$ / R		On 19/06/2017	Foreign Exchange Future	13.45	Call	314.40930	0.31441	402.52300	0.40252	314.409	15.37	0.56	0.00	0	3,000.00
\$ / R		On 19/06/2017	Foreign Exchange Future	13.50	Put	261.24280	0.26124	207.18320	0.20718	261.243	15.41	0.47	0.00	0	100.00
\$ / R		On 19/06/2017	Foreign Exchange Future	13.50	Call	289.14280	0.28914	373.38320	0.37338	289.143	15.41	0.53	0.00	0	4,750.00
\$ / R		On 19/06/2017	Foreign Exchange Future	13.69	Put	373.42320	0.37342	300.83170	0.30083	373.423	15.86	0.58	0.00	0	250.00
\$ / R		On 19/06/2017	Foreign Exchange Future	13.70	Call	207.86420	0.20786	272.81790	0.27282	207.864	15.89	0.42	0.00	0	500.00
\$ / R		On 19/06/2017	Foreign Exchange Future	13.80	Call	175.95130	0.17595	233.62520	0.23363	175.951	16.19	0.37	0.00	0	1,500.00
\$ / R		On 19/06/2017	Foreign Exchange Future	13.83	Put	469.38660	0.46939	386.66810	0.38667	469.387	16.28	0.65	0.00	0	2,280.00
\$ / R		On 19/06/2017	Foreign Exchange Future	13.87	Put	498.44140	0.49844	413.00940	0.41301	498.441	16.39	0.67	0.00	0	30,000.00
\$ / R		On 19/06/2017	Foreign Exchange Future	14.00	Call	125.21680	0.12522	169.86880	0.16987	125.217	16.78	0.28	0.00	0	1,100.00
\$ / R		On 19/06/2017	Foreign Exchange Future	14.00	Put	597.31680	0.59732	503.66880	0.50367	597.317	16.78	0.72	0.00	0	3,800.00
\$ / R		On 19/06/2017	Foreign Exchange Future	14.04	Call	116.88790	0.11689	159.20800	0.15921	116.888	16.89	0.26	0.00	0	37.00
\$ / R		On 19/06/2017	Foreign Exchange Future	14.11	Put	685.68050	0.68568	585.84110	0.58584	685.681	17.10	0.76	0.00	0	2,850.00
\$ / R		On 19/06/2017	Foreign Exchange Future	14.13	Put	702.15670	0.70216	601.26580	0.60127	702.157	17.16	0.77	0.00	0	17,600.00
\$ / R		On 19/06/2017	Foreign Exchange Future	14.18	Put	743.85130	0.74385	640.43520	0.64044	743.851	17.31	0.79	0.00	0	1,400.00
\$ / R		On 19/06/2017	Foreign Exchange Future	14.23	Put	786.22490	0.78622	680.42370	0.68042	786.225	17.45	0.80	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	81.25200	0.08125	112.83640	0.11284	81.252	17.51	0.19	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	79.79170	0.07979	110.98850	0.11099	79.792	17.54	0.19	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	872.32990	0.87233	762.65140	0.76265	872.330	17.70	0.83	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	61.77570	0.06178	87.83250	0.08783	61.776	17.87	0.15	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	51.39320	0.05139	74.04750	0.07405	51.393	18.11	0.13	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	32.38250	0.03238	48.24040	0.04824	32.383	18.72	0.09	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,387.10940	1.38711	1,261.76230	1.26176	1,387.109	19.06	0.93	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	20.52650	0.02053	31.47320	0.03147	20.527	19.34	0.06	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	17.18290	0.01718	26.33650	0.02634	17.183	19.60	0.05	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	15.73030	0.01573	24.09300	0.02409	15.730	19.73	0.04	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	10.18070	0.01018	15.46410	0.01546	10.181	20.38	0.03	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,980.68400	1.98068	1,846.76760	1.84677	1,980.684	20.64	0.97	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	8.58400	0.00858	12.96760	0.01297	8.584	20.64	0.03	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	5.38780	0.00539	7.96650	0.00797	5.388	21.37	0.02	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,257.48780	2.25749	2,121.76650	2.12177	2,257.488	21.37	0.98	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	4.80960	0.00481	7.06430	0.00706	4.810	21.55	0.01	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	4.73270	0.00473	6.94440	0.00694	4.733	21.57	0.01	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	3.78680	0.00379	5.47410	0.00547	3.787	21.94	0.01	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	3.23940	0.00324	4.62760	0.00463	3.239	22.20	0.01	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	2.77840	0.00278	3.91900	0.00392	2.778	22.46	0.01	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	2.56880	0.00257	3.55000	0.00355	2.569	22.65	0.01	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	2.41220	0.00241	2.63430	0.00263	2.412	25.50	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.90860	0.00091	1.23110	0.00123	0.909	30.77	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.35720	0.00036	0.49250	0.00049	0.357	30.77	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.04400	0.00004	0.06270	0.00006	0.044	30.77	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.54840	13.54840	13.68710	13.68710		15.61	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	284.16670	0.28417	231.07550	0.23108	284.167	15.57	0.46	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	4.76680	0.00477	6.76140	0.00676	4.767	21.81	0.01	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.55290	13.55290	13.69170	13.69170		15.67	0.00	0.00	0	12.00
\$ / R	On 05/07/2017	Any day expiry			13.56420	13.56420	13.70330	13.70330		15.62	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	184.44110	0.18444	235.25250	0.23525	184.441	16.78	0.33	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.57560	13.57560	13.71490	13.71490		15.70	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	183.47930	0.18348	232.05340	0.23205	183.479	16.89	0.31	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.58010	13.58010	13.71950	13.71950		15.77	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	592.83090	0.59283	508.47590	0.50848	592.831	16.64	0.64	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	3.93840	0.00394	5.08820	0.00509	3.938	27.38	0.01	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.58470	13.58470	13.72410	13.72410		15.82	0.00	0.00	0	4.00
\$ / R	On 17/07/2017	Any day expiry			13.59150	13.59150	13.73100	13.73100		15.76	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			13.60060	13.60060	13.74020	13.74020		15.86	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.60970	13.60970	13.74940	13.74940		15.83	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	205.80030	0.20580	166.28930	0.16629	205.800	15.40	0.32	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	180.59740	0.18060	221.20360	0.22120	180.597	17.44	0.28	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.61430	13.61430	13.75400	13.75400		15.87	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	339.44400	0.33944	283.88180	0.28388	339.444	15.76	0.44	0.00	0	60.00

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\$ / R	On 27/07/2017	Any day expiry	16.53	Call	14.31770	0.01432	17.16240	0.01716	14.318	21.49	0.03	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.62340	13.62340	13.76320	13.76320		15.84	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry			13.64840	13.64840	13.78840	13.78840		16.00	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.68930	13.68930	13.82970	13.82970		16.04	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	383.32580	0.38333	327.27310	0.32727	383.326	15.79	0.42	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	28.42240	0.02842	35.09330	0.03509	28.422	21.38	0.04	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.73460	13.73460	13.87550	13.87550		16.09	0.00	12,869,320.20	937	47,685.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	41.49090	0.04149	36.43670	0.03644	41.491	15.75	0.07	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	87.18190	0.08718	70.76600	0.07077	87.182	14.88	0.14	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	148.23320	0.14823	123.27020	0.12327	148.233	15.05	0.20	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	937.38810	0.93739	1,046.59550	1.04660	937.388	15.16	0.74	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	202.78810	0.20279	171.09550	0.17110	202.788	15.16	0.26	17,848,202.40	5,000	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	250.07960	0.25008	211.37370	0.21137	250.080	15.30	0.30	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	357.09180	0.35709	306.28990	0.30629	357.092	15.64	0.38	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	638.82810	0.63883	724.63830	0.72464	638.828	15.77	0.59	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Call	574.95170	0.57495	655.20670	0.65521	574.952	15.94	0.55	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	470.35170	0.47035	409.70670	0.40971	470.352	15.94	0.45	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	536.11100	0.53611	470.40210	0.47040	536.111	16.09	0.49	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	541.96820	0.54197	475.66560	0.47567	541.968	16.11	0.49	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	500.30390	0.50030	572.52130	0.57252	500.304	16.19	0.50	34,627,643.40	5,000	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	362.18650	0.36219	416.83000	0.41683	362.187	16.92	0.39	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	841.75180	0.84175	754.76960	0.75477	841.752	16.96	0.61	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	913.96420	0.91396	823.45700	0.82346	913.964	17.14	0.64	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	325.90650	0.32591	375.95680	0.37596	325.907	17.16	0.36	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,026.33260	1.02633	930.86000	0.93086	1,026.333	17.42	0.67	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	283.96810	0.28397	328.43410	0.32843	283.968	17.48	0.32	22,225,184.40	5,000	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	272.74020	0.27274	315.63930	0.31564	272.740	17.57	0.31	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	237.91250	0.23791	275.99290	0.27599	237.913	17.89	0.28	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	190.45230	0.19045	221.76230	0.22176	190.452	18.41	0.23	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	83.93360	0.08393	99.95700	0.09996	83.934	19.91	0.11	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	61.03760	0.06104	72.98610	0.07299	61.038	20.49	0.08	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	42.71790	0.04272	52.51540	0.05252	42.718	20.85	0.06	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	35.46100	0.03546	42.98120	0.04298	35.461	21.00	0.05	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	34.48470	0.03448	41.70060	0.04170	34.485	21.02	0.05	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	13.72030	0.01372	15.28330	0.01528	13.720	21.65	0.02	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.75500	13.75500	13.89620	13.89620		16.10	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	413.22990	0.41323	358.65700	0.35866	413.230	15.78	0.41	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	33.54720	0.03355	44.53870	0.04454	33.547	20.54	0.05	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.75730	13.75730	13.89850	13.89850		16.10	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.81390	13.81390	13.95580	13.95580		16.12	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.82300	13.82300	13.96490	13.96490		16.15	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	212.89530	0.21290	183.34120	0.18334	212.895	15.14	0.24	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	438.68360	0.43868	385.52530	0.38553	438.684	15.77	0.39	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	503.19810	0.50320	567.95320	0.56795	503.198	16.64	0.45	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	54.45010	0.05445	64.36340	0.06436	54.450	21.51	0.07	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.86150	13.86150	14.00390	14.00390		16.18	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.89490	13.89490	14.03760	14.03760		16.25	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	460.66960	0.46067	407.40590	0.40741	460.670	15.72	0.38	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	73.16140	0.07316	84.25540	0.08426	73.161	21.79	0.08	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.93940	13.93940	14.08260	14.08260		16.31	0.00	51,352,749.60	3,684	87,302.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	50.21680	0.05022	41.73690	0.04174	50.217	15.17	0.07	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	73.27040	0.07327	62.16830	0.06217	73.270	15.09	0.09	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	98.61040	0.09861	84.92930	0.08493	98.610	15.02	0.12	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	127.06430	0.12706	110.74620	0.11075	127.064	14.97	0.14	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	144.39620	0.14440	126.56790	0.12657	144.396	14.93	0.16	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	176.55710	0.17656	153.46190	0.15346	176.557	14.99	0.19	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	274.55130	0.27455	240.71440	0.24071	274.551	15.22	0.26	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	314.93950	0.31494	277.51570	0.27752	314.940	15.30	0.29	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	336.47410	0.33647	297.20810	0.29721	336.474	15.34	0.30	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	405.03060	0.40503	357.77640	0.35778	405.031	15.52	0.34	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	427.16560	0.42717	376.94110	0.37694	427.166	15.58	0.35	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	912.80180	0.91280	1,002.38040	1.00238	912.802	15.71	0.63	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	689.30250	0.68930	622.12450	0.62212	689.303	16.26	0.47	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	742.37170	0.74237	672.03730	0.67204	742.372	16.38	0.49	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,069.76720	1.06977	983.85890	0.98386	1,069.767	17.12	0.59	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	383.09430	0.38309	427.02770	0.42703	383.094	17.90	0.32	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	360.40040	0.36040	401.91710	0.40192	360.400	18.07	0.31	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	358.41620	0.35842	399.71770	0.39972	358.416	18.09	0.31	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	216.36310	0.21636	244.56420	0.24456	216.363	19.22	0.20	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	118.97900	0.11898	134.32480	0.13432	118.979	20.70	0.12	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	116.84300	0.11684	131.95400	0.13195	116.843	20.76	0.11	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	115.27600	0.11528	130.21450	0.13021	115.276	20.81	0.11	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	113.23040	0.11323	127.94320	0.12794	113.230	20.87	0.11	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	80.36430	0.08036	91.37570	0.09138	80.364	22.16	0.08	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.94830	13.94830	14.09160	14.09160		16.33	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	476.69850	0.47670	423.05280	0.42305	476.698	15.73	0.37	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	85.84110	0.08584	97.16460	0.09716	85.841	22.11	0.08	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			14.06630	14.06630	14.21070	14.21070		16.36	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.07060	14.07060	14.21520	14.21520		16.42	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.14050	14.14050	14.28640	14.28640		16.45	0.00	509,058.00	36	8,314.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	323.01980	0.32302	286.78760	0.28679	323.020	15.21	0.25	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	599.15410	0.59915	653.48670	0.65349	599.154	17.43	0.40	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	469.17330	0.46917	512.06690	0.51207	469.173	18.19	0.33	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.22140	14.22140	14.36870	14.36870		16.47	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,432.80250	1.43280	1,340.34880	1.34035	1,432.803	17.47	0.59	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	467.97690	0.46798	510.15790	0.51016	467.977	18.48	0.31	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.25630	14.25630	14.40430	14.40430		16.53	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.26510	14.26510	14.41340	14.41340		16.54	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 18/06/2018	Foreign Exchange Future			14.34190		14.34190		14.49070	14.49070		16.75	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	23.72090		0.02372		22.10410	0.02210	23.721	13.75	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	385.04980		0.38505		345.66480	0.34566	385.050	15.42	0.25	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	621.01250		0.62101		566.96850	0.56697	621.013	15.86	0.35	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	466.21210		0.46621		503.80410	0.50380	466.212	19.06	0.29	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.46840		14.46840		14.61810	14.61810		16.99	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.54750		14.54750		14.69770	14.69770		17.14	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.67620		14.67620		14.82730	14.82730		17.34	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.74620		14.74620		14.89780	14.89780		17.41	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.88400		14.88400		15.03660	15.03660		17.57	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.95850		14.95850		15.11160	15.11160		17.61	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.52790		13.52790		13.66620	13.66620		15.45	0.00	189,390.60	14	582.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.73460		13.73460		13.87550	13.87550		16.09	0.00	68,673.00	5	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.93940		13.93940		14.08260	14.08260		16.31	0.00	0.00	0	43.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.14050		14.14050		14.28640	14.28640		16.45	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.34190		14.34190		14.49070	14.49070		16.75	0.00	0.00	0	147.00
£ / R	On 31/05/2017	Any day expiry			17.46670		17.46670		17.64760	17.64760		15.54	0.00	0.00	0	69.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.53350		17.53350		17.71480	17.71480		15.84	0.00	32,524,642.50	1,855	53,433.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	44.60650		0.04461		35.57110	0.03557	44.606	14.95	0.11	922,735.50	500	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	1,078.10650		1.07811	1,250.37110	1.25037	1,078.106	14.95	0.89	0.00	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	381.56400		0.38156	486.82200	0.48682	381.564	15.76	0.53	2,773,023.75	300	300.00	
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	56.67520		0.05668	80.82510	0.08083	56.675	19.17	0.11	2,294,479.08	1,200	0.00	
£ / R	On 18/09/2017	Foreign Exchange Future			17.85030		17.85030		18.03570	18.03570		16.50	0.00	0.00	0	2,097.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.16890		18.16890		18.35810	18.35810		16.21	0.00	0.00	0	2,215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11882		0.11882		0.11995	0.11995		16.26	0.00	0.00	0	3,315.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12112		0.12112		0.12228	0.12228		15.59	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12350		0.12350		0.12469	0.12469		15.68	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry			14.67160		14.67160		14.85190	14.85190		14.22	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.73380		14.73380		14.91460	14.91460		14.76	0.00	28,215,227.00	1,915	75,434.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.03040		15.03040		15.21560	15.21560		15.24	0.00	5,982,099.20	398	6,722.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.33260		15.33260		15.52190	15.52190		15.49	0.00	0.00	0	4,578.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	204.31980		0.20432	167.00580	0.16701	204.320	14.70	0.20	0.00	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	401.46660		0.40147	454.55940	0.45456	401.467	16.73	0.33	0.00	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.63710		15.63710		15.83130	15.83130		15.62	0.00	0.00	0	3,169.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.30458		96.30458		96.64851	96.64851			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.34329		93.34329		93.70313	93.70313			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.10590		92.10590		92.47951	92.47951			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.23946		94.23946		94.62008	94.62008			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.97374		97.97374		98.35654	98.35654			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		96.56426	96.56426		96.95929	96.95929			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		98.61214	98.61214		99.01158	99.01158			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.60700	99.60700		99.60700	99.60700			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61065	99.61065		99.61228	99.61228			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.81880	99.81880		99.82386	99.82386			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.77013	99.77013		99.78107	99.78107			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.96385	99.96385		99.97637	99.97637			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.84750	99.84750		99.85267	99.85267			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.05213	99.05213		99.06292	99.06292			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.65216	98.65216		98.66462	98.66462			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.61016	98.61016		98.63081	98.63081			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.02000	99.02000		99.05000	99.05000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.44745	99.44745		99.48385	99.48385			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.88438	99.88438		99.93857	99.93857			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.77006	96.77006		96.92048	96.92048			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.05909	96.05909		96.21546	96.21546			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		95.31226	95.31226		95.48043	95.48043			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		95.53556	95.53556		95.71999	95.71999			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.75663	97.75663		97.95649	97.95649			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.92882	97.92882		98.14446	98.14446			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		99.15769	99.15769		99.38801	99.38801			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		542.43300	542.43300		541.05500	541.05500			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		552.81100	552.81100		551.40300	551.40300			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		563.59600	563.59600		562.16600	562.16600			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		622.87300	622.87300		620.43700	620.43700			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		634.79000	634.79000		632.30400	632.30400			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		647.17400	647.17400		644.64600	644.64600			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		563.44200	563.44200		560.81200	560.81200			0.00	0.00	0	633.00
ALBI	On 02/11/2017	Index Future		574.22200	574.22200		571.53800	571.53800			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		585.42500	585.42500		582.69500	582.69500			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		9.99090	9.99090		10.05310	10.05310		12.63	0.00	0.00	0	22,744.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.13090	10.13090		10.19450	10.19450		13.12	0.00	0.00	0	1,815.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.27110	10.27110		10.33600	10.33600		12.93	0.00	0.00	0	653.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		9.91120	9.91120		9.97890	9.97890		13.10	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.07860	10.07860		10.14810	10.14810		13.57	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.24840	10.24840		10.31920	10.31920		13.75	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	13.44370		13.44370		13.62370	13.62370		14.99	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.72840		13.72840		13.91330	13.91330		15.69	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.02080		14.02080		14.20930	14.20930		15.92	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.95110		1.95110		1.96980	1.96980		14.68	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.96710		1.96710		1.98540	1.98540		15.03	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.98330		1.98330		2.00160	2.00160		15.23	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.98430		1.98430		2.00880	2.00880		14.20	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 03/08/2017	Bond Future	10.70652		78.59457		10.77652	78.16396			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.79702		76.30636		10.86952	75.86691			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.88911		77.79498		10.96402	77.34769			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 03/08/2017	Bond Future	10.96328		81.54935		11.03334	81.06534			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.05474		78.84793		11.12733	78.35403			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.14482		80.38609		11.21978	79.88332			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	561.67700		561.67700		559.06800	559.06800			0.00	803,198,110.00	143	544.00
GOVI	On 02/11/2017	GOVI	572.42300		572.42300		569.76000	569.76000			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	583.59100		583.59100		580.88200	580.88200			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.73900		1.73900		1.75720	1.75720		15.50	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.76880		1.76880		1.78720	1.78720		16.34	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.79770		1.79770		1.81600	1.81600		16.09	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
I2025	On 03/08/2017	Bond Future		129.37312	129.37312		129.47718	129.47718			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		131.88447	131.88447		131.99032	131.99032			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		133.17376	133.17376		133.28512	133.28512			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 01/02/2018	Bond Future		104.06107	104.06107		103.99827	103.99827			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 03/08/2017	Bond Future		106.39072	106.39072		106.32487	106.32487			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future		107.37919	107.37919		107.31174	107.31174			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		109.52976	109.52976		109.46374	109.46374			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 03/08/2017	Bond Future		131.25970	131.25970		131.17783	131.17783			0.00	0.00	0	22,439.00
I2038	On 02/11/2017	Bond Future		133.80752	133.80752		133.72377	133.72377			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		134.96644	134.96644		134.88434	134.88434			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 03/08/2017	Bond Future		127.90894	127.90894		127.82917	127.82917			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future		128.80857	128.80857		128.72689	128.72689			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		131.38849	131.38849		131.30840	131.30840			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 03/08/2017	Bond Future		135.67091	135.67091		135.58502	135.58502			0.00	0.00	0	26,009.00
I2050	On 02/11/2017	Bond Future		138.30441	138.30441		138.21651	138.21651			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		139.38255	139.38255		139.29647	139.29647			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		251.29500	251.29500		251.28200	251.28200			0.00	0.00	0	1,249.00
IGOV	On 02/11/2017	Index Future		256.17300	256.17300		256.16000	256.16000			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		261.30400	261.30400		261.29600	261.29600			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

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 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			0.13010		0.13010		0.13120	0.13120			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12980		0.12980		0.13090	0.13090			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12960		0.12960		0.13070	0.13070			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.38370		9.38370		9.44040	9.44040		12.73	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.50800		9.50800		9.56570	9.56570		13.17	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.63120		9.63120		9.69050	9.69050		13.36	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.28690		1.28690		1.29240	1.29240			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30150		1.30150		1.30750	1.30750			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31510		1.31510		1.32260	1.32260			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.29610		1.29610		1.29620	1.29620			0.00	5,273,830.90	4,069	5,428.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29970		1.29970		1.29980	1.29980			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30340		1.30340		1.30360	1.30360			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.08910		1.08910		1.09130	1.09130			0.00	0.00	0	57.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.09430		1.09430		1.09660	1.09660			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.09990		1.09990		1.10220	1.10220			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.78113		112.17957		8.85027	111.71438		8.02	0.00	266,538,658.32	2,376	86,882.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,519.41000		1.51941		1,729.32000	1.72932	1,519.410	8.08	0.45	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.00	Put	1,117.33000		1.11733		1,286.18000	1.28618	1,117.330	8.17	0.36	0.00	0	2,604.00
R186	On 03/08/2017	Bond Future	9.35	Put	499.89000		0.49989		589.01000	0.58901	499.890	8.39	0.19	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	340.96000		0.34096		405.94000	0.40594	340.960	8.48	0.14	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.82298		114.32574		8.89518	113.85074		7.95	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.86194		111.25309		8.93706	110.77001		8.25	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 03/08/2017	Bond Future			297.83323		297.83323		297.81390	297.81390			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			303.61476		303.61476		303.59438	303.59438			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			302.64154		302.64154		302.62856	302.62856			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 03/08/2017	Bond Future			244.83372		244.83372		244.04742	244.04742			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future			249.58645		249.58645		248.78423	248.78423			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			250.83839		250.83839		250.02669	250.02669			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

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
R2023	On 03/08/2017	Bond Future			8.17764		101.50105		8.24694	101.20026		5.34	0.00	0.00	0	32,290.00
R2023	On 02/11/2017	Bond Future			8.20435		99.51249		8.27786	99.20515		4.85	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.22683		101.45381		8.30458	101.14150		5.00	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 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.23421		91.13741		9.30316	90.66626			0.00	7,655,542.44	84	31,984.00
R2030	On 02/11/2017	Bond Future			9.28052		92.88096		9.35192	92.40004			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.32496		90.68776		9.39871	90.19842			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 03/08/2017	Bond Future			9.38727		93.95709		9.46112	93.41563		11.24	0.00	0.00	0	21,380.00
R2032	On 02/11/2017	Bond Future			9.43782		91.59669		9.51419	91.04414		11.88	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.48639		93.38361		9.56515	92.82117		11.67	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 03/08/2017	Bond Future			9.55822		98.11030		9.62688	97.55914			0.00	9,614,809.40	98	9,951.00
R2035	On 02/11/2017	Bond Future			9.61179		95.48629		9.68272	94.92376			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.66466		97.34907		9.73775	96.77653			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 03/08/2017	Bond Future			9.64228		90.22631		9.71110	89.67604		13.27	0.00	0.00	0	57,179.00
R2037	On 02/11/2017	Bond Future			9.69238		91.95235		9.76336	91.39078		13.47	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future			9.74115		89.49077		9.81420	88.91910		13.86	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 03/08/2017	Bond Future			7.43647		101.75586		7.50065	101.67329		1.07	0.00	0.00	0	41,363.00
R204	On 02/11/2017	Bond Future			7.35875		103.70266		7.43870	103.61766		0.56	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.19743		101.68541		7.29992	101.59979		0.81	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 03/08/2017	Bond Future			9.73314		93.54836		9.80198	92.96147		13.93	0.00	0.00	0	13,816.00
R2040	On 02/11/2017	Bond Future			9.78422		95.33794		9.85519	94.73908		14.16	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.83408		92.69209		9.90710	92.08243		14.56	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 03/08/2017	Bond Future			9.78741		90.43071		9.85619	89.84112		14.58	0.00	0.00	0	22,344.00
R2044	On 02/11/2017	Bond Future			9.83783		92.16069		9.90870	91.55906		14.86	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.88708		89.57797		9.95995	88.96551		15.27	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
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.77214		93.92334		9.84064	93.32187		14.43	0.00	0.00	0	69,421.00
R2048	On 02/11/2017	Bond Future			9.82415		91.28269		9.89476	90.66890		15.41	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.87552		93.06338		9.94813	92.43860		15.09	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 03/08/2017	Bond Future			7.57529		99.75414		7.64737	99.59737		1.94	0.00	0.00	0	45,809.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,363.79000		1.36379		1,224.11000	1.22411	1,363.790	2.01	0.92	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.54626		101.66259		7.62758	101.50200		1.53	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.49221		100.00379		7.58422	99.84108		1.79	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 03/08/2017	Bond Future			7.73394		99.31033		7.80394	99.09593		3.21	0.00	0.00	0	32,228.00
R208	On 02/11/2017	Bond Future			7.73253		97.80838		7.80862	97.58907		2.69	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.71949		99.71646		7.80196	99.49387		2.93	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 03/08/2017	Bond Future			9.51877		73.92950		9.58710	73.46977		13.21	0.00	1,478,590.00	20	70,903.00
R209	On 02/11/2017	Bond Future			9.56539		72.19395		9.63577	71.72484		14.17	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	341.32000		0.34132		265.86000	0.26586	341.320	13.58	0.11	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,275.79000		1.27579		1,107.78000	1.10778	1,275.790	13.73	0.31	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,631.81000		1.63181		1,772.25000	1.77225	1,631.810	14.40	0.33	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	713.77000		0.71377		771.99000	0.77199	713.770	14.94	0.17	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.61012		73.60231		9.68241	73.12478		13.90	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 03/08/2017	Bond Future			187.38750		187.38750		187.80237	187.80237			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			188.62486		188.62486		189.04742	189.04742			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.40281		192.40281		192.83871	192.83871			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 03/08/2017	Bond Future	149.28637		149.28637		149.32593	149.32593			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future	152.18424		152.18424		152.22428	152.22428			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	153.17203		153.17203		153.21679	153.21679			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 03/08/2017	Bond Future	9.26774		85.74618		9.33625	85.28934		10.99	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future	9.31550		83.83656		9.38632	83.37034		11.64	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.36222		85.47207		9.43525	84.99761		11.46	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 03/08/2017	Bond Future	9.67446		73.56451		9.74279	73.08936		13.94	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future	9.72356		71.67537		9.79390	71.19059		15.05	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.77185		73.07367		9.84411	72.58013		14.71	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	22,881.66000	22,881.66000		23,128.46000	23,128.46000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.59840	9.59840		9.69420	9.69420			13.32	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.73200	3.73200		3.77370	3.77370			13.98	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.46130	1.46130		1.46580	1.46580				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.43340	1.43340		1.43840	1.43840				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.40790	1.40790		1.41310	1.41310				0.00	0.00	0	0.00

Total for Derivatives : **1,899,768,624.68** **76,983** **3,850,675.00**

Grand Total: **1,899,768,624.68** **76,983** **3,850,675.00**