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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/05/2017

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	13.37400	13.37400		13.44230	13.44230		18.65	0.00	936,600.00	70	0.00	
\$ / R	On 12/05/2017	Any day expiry	13.40710	13.40710		13.44230	13.44230		18.34	0.00	0.00	0	0.00	
\$ / R	On 12/05/2017	Any day expiry	13.55	Call	16.36520	0.01637	30.53050	0.03053	16.365	22.73	0.19	0.00	0	2,500.00
\$ / R	On 12/05/2017	Any day expiry	13.60	Call	11.09250	0.01109	21.50750	0.02151	11.093	24.19	0.13	0.00	0	20,000.00
\$ / R	On 12/05/2017	Any day expiry	14.25	Call	0.35170	0.00035	0.36640	0.00037	0.352	43.41	0.00	0.00	0	1,250.00
\$ / R	On 15/05/2017	Any day expiry	13.40720	13.40720		13.44710	13.44710		14.55	0.00	0.00	0	10.00	
\$ / R	On 15/05/2017	Any day expiry	12.75	Put	4.79280	0.00479	2.34740	0.00235	4.793	26.28	0.03	0.00	0	300.00
\$ / R	On 15/05/2017	Any day expiry	12.90	Put	8.22830	0.00823	5.38930	0.00539	8.228	23.57	0.06	0.00	0	100.00
\$ / R	On 15/05/2017	Any day expiry	13.49	Call	56.10790	0.05611	74.62720	0.07463	56.108	16.31	0.36	0.00	0	2,500.00
\$ / R	On 17/05/2017	Any day expiry	13.40470	13.40470		13.45180	13.45180		15.00	0.00	0.00	0	0.00	
\$ / R	On 17/05/2017	Any day expiry	13.05	Put	21.36040	0.02136	19.58370	0.01958	21.360	18.81	0.13	0.00	0	100.00
\$ / R	On 17/05/2017	Any day expiry	13.45	Put	131.46960	0.13147	111.74060	0.11174	131.470	15.62	0.56	0.00	0	100.00
\$ / R	On 18/05/2017	Any day expiry	13.40710	13.40710		13.45410	13.45410		15.10	0.00	268,212,000.00	20,000	20,000.00	
\$ / R	On 18/05/2017	Any day expiry	13.53	Put	192.09430	0.19209	167.49800	0.16750	192.094	16.24	0.65	0.00	0	20,000.00
\$ / R	On 19/05/2017	Any day expiry	13.40940	13.40940		13.45640	13.45640		15.23	0.00	254,866.00	19	1,159.00	
\$ / R	On 26/05/2017	Any day expiry	13.42560	13.42560		13.47260	13.47260		15.07	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 26/05/2017	Any day expiry	13.50	Put	206.05280	0.20605	186.49120	0.18649	206.053	15.27	0.56	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	0.43850	0.00044	0.67940	0.00068	0.439	29.31	0.00	0.00	0	60.00
\$ / R	On 30/05/2017	Any day expiry			13.43480	13.43480	13.48190	13.48190		14.92	0.00	0.00	0	1,391.00
\$ / R	On 31/05/2017	Any day expiry			13.43710	13.43710	13.48420	13.48420		15.01	0.00	0.00	0	1,200.00
\$ / R	On 07/06/2017	Any day expiry			13.45310	13.45310	13.50050	13.50050		15.09	0.00	0.00	0	0.00
\$ / R	On 07/06/2017	Any day expiry	12.75	Put	22.31430	0.02231	23.03150	0.02303	22.314	14.80	0.09	0.00	0	17,000.00
\$ / R	On 07/06/2017	Any day expiry	14.50	Call	21.20130	0.02120	24.15420	0.02415	21.201	18.52	0.07	0.00	0	17,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.48040	13.48040	13.52790	13.52790		15.22	0.00	840,004,165.20	62,313	854,166.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	3.33140	0.00333	3.66910	0.00367	3.331	18.43	0.01	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	5.23470	0.00523	5.60010	0.00560	5.235	17.30	0.02	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	6.46450	0.00646	6.82460	0.00682	6.465	16.79	0.02	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	9.69230	0.00969	9.64490	0.00964	9.692	16.25	0.03	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	11.22950	0.01123	11.13470	0.01113	11.230	16.11	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	19.97050	0.01997	19.53160	0.01953	19.970	15.55	0.07	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	860.69650	0.86070	907.24860	0.90725	860.696	15.13	0.91	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	35.65240	0.03565	34.41280	0.03441	35.652	14.96	0.11	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	761.15800	0.76116	807.12720	0.80713	761.158	14.82	0.88	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	45.30820	0.04531	43.50820	0.04351	45.308	14.71	0.14	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	60.84000	0.06084	58.09950	0.05810	60.840	14.62	0.17	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	625.25490	0.62525	669.75060	0.66975	625.255	14.64	0.82	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	563.27800	0.56328	606.57420	0.60657	563.278	14.72	0.78	0.00	0	1,578.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	82.87800	0.08288	78.67420	0.07867	82.878	14.72	0.22	0.00	0	88,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	161.64080	0.16164	152.24480	0.15224	161.641	14.97	0.35	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	379.91840	0.37992	417.52110	0.41752	379.918	14.99	0.64	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	181.79060	0.18179	171.11820	0.17112	181.791	15.02	0.38	0.00	0	1,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	339.40390	0.33940	375.16380	0.37516	339.404	15.06	0.59	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	312.29120	0.31229	346.66600	0.34667	312.291	15.11	0.56	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	281.76150	0.28176	314.40930	0.31441	281.762	15.17	0.53	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	277.57550	0.27758	261.24280	0.26124	277.575	15.22	0.50	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	257.97550	0.25798	289.14280	0.28914	257.975	15.22	0.50	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	396.85620	0.39686	373.42320	0.37342	396.856	15.79	0.61	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	184.06240	0.18406	207.86420	0.20786	184.062	15.82	0.39	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	154.74540	0.15475	175.95130	0.17595	154.745	16.12	0.34	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	496.42730	0.49643	469.38660	0.46939	496.427	16.21	0.68	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	526.45590	0.52646	498.44140	0.49844	526.456	16.33	0.69	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	108.69140	0.10869	125.21680	0.12522	108.691	16.72	0.25	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	628.29140	0.62829	597.31680	0.59732	628.291	16.72	0.75	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	101.20840	0.10121	116.88790	0.11689	101.208	16.84	0.24	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	718.89970	0.71890	685.68050	0.68568	718.900	17.05	0.79	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	735.75770	0.73576	702.15670	0.70216	735.758	17.11	0.79	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	778.37160	0.77837	743.85130	0.74385	778.372	17.26	0.81	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	821.36440	0.82136	786.22490	0.78622	821.364	17.39	0.82	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	69.06410	0.06906	81.25200	0.08125	69.064	17.43	0.17	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	67.75040	0.06775	79.79170	0.07979	67.750	17.46	0.17	0.00	0	3,156.00

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	14.33	Put	908.79780	0.90880	872.32990	0.87233	908.798	17.61	0.85	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	51.68530	0.05169	61.77570	0.06178	51.685	17.77	0.13	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	42.52900	0.04253	51.39320	0.05139	42.529	18.00	0.11	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	26.03460	0.02603	32.38250	0.03238	26.035	18.56	0.07	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,429.49760	1.42950	1,387.10940	1.38711	1,429.498	18.91	0.94	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	16.34690	0.01635	20.52650	0.02053	16.347	19.22	0.05	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	13.70380	0.01370	17.18290	0.01718	13.704	19.52	0.04	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	12.55850	0.01256	15.73030	0.01573	12.558	19.66	0.04	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	8.19710	0.00820	10.18070	0.01018	8.197	20.39	0.02	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,026.54480	2.02654	1,980.68400	1.98068	2,026.545	20.68	0.98	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	6.94480	0.00694	8.58400	0.00858	6.945	20.68	0.02	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	4.43490	0.00443	5.38780	0.00539	4.435	21.49	0.01	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,304.03490	2.30403	2,257.48780	2.25749	2,304.035	21.49	0.99	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	3.97940	0.00398	4.80960	0.00481	3.979	21.69	0.01	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	3.91880	0.00392	4.73270	0.00473	3.919	21.72	0.01	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	3.17110	0.00317	3.78680	0.00379	3.171	22.13	0.01	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	2.73650	0.00274	3.23940	0.00324	2.736	22.42	0.01	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	2.36890	0.00237	2.77840	0.00278	2.369	22.71	0.01	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	2.34890	0.00235	2.56880	0.00257	2.349	23.09	0.01	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	2.27190	0.00227	2.41220	0.00241	2.272	26.03	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.80600	0.00081	0.90860	0.00091	0.806	31.17	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.31440	0.00031	0.35720	0.00036	0.314	31.17	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.03810	0.00004	0.04400	0.00004	0.038	31.17	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.50080	13.50080	13.54840	13.54840		15.38	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	299.92460	0.29992	284.16670	0.28417	299.925	15.38	0.49	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	4.23520	0.00424	4.76680	0.00477	4.235	22.07	0.01	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.50530	13.50530	13.55290	13.55290		15.43	0.00	0.00	0	12.00
\$ / R	On 05/07/2017	Any day expiry			13.51660	13.51660	13.56420	13.56420		15.39	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	165.18230	0.16518	184.44110	0.18444	165.182	16.71	0.31	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.52790	13.52790	13.57560	13.57560		15.37	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	165.07710	0.16508	183.47930	0.18348	165.077	16.83	0.29	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.53240	13.53240	13.58010	13.58010		15.42	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	619.38230	0.61938	592.83090	0.59283	619.382	16.56	0.66	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	2.96920	0.00297	3.93840	0.00394	2.969	27.03	0.01	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.53700	13.53700	13.58470	13.58470		15.58	0.00	0.00	0	4.00
\$ / R	On 17/07/2017	Any day expiry			13.54380	13.54380	13.59150	13.59150		15.53	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			13.55280	13.55280	13.60060	13.60060		15.65	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.56180	13.56180	13.60970	13.60970		15.64	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	215.90670	0.21591	205.80030	0.20580	215.907	15.25	0.34	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	164.55950	0.16456	180.59740	0.18060	164.560	17.41	0.26	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.56630	13.56630	13.61430	13.61430		15.68	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	355.25080	0.35525	339.44400	0.33944	355.251	15.63	0.46	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	11.56660	0.01157	14.31770	0.01432	11.567	21.24	0.02	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.57540	13.57540	13.62340	13.62340		15.67	0.00	0.00	0	4,774.00

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 11/08/2017	Any day expiry		13.60020	13.60020	13.64840	13.64840		15.86	0.00	0.00	0	70.00
\$ / R		On 29/08/2017	Any day expiry		13.64080	13.64080	13.68930	13.68930		15.92	0.00	0.00	0	0.00
\$ / R		On 29/08/2017	Any day expiry	13.50	Put	400.26800	0.40027	383.32580	0.38333	400.268	15.73	0.44	0.00	60.00
\$ / R		On 29/08/2017	Any day expiry	16.84	Call	26.09270	0.02609	28.42240	0.02842	26.093	21.44	0.04	0.00	60.00
\$ / R		On 18/09/2017	Foreign Exchange Future		13.68580	13.68580	13.73460	13.73460		15.99	0.00	42,439,665.80	3,101	50,347.00
\$ / R		On 18/09/2017	Foreign Exchange Future	12.00	Put	42.02170	0.04202	41.49090	0.04149	42.022	15.55	0.07	0.00	7,202.00
\$ / R		On 18/09/2017	Foreign Exchange Future	12.50	Put	91.54550	0.09155	87.18190	0.08718	91.545	14.80	0.14	0.00	1,125.00
\$ / R		On 18/09/2017	Foreign Exchange Future	12.80	Put	155.01880	0.15502	148.23320	0.14823	155.019	14.96	0.21	0.00	3,000.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.00	Call	897.34790	0.89735	937.38810	0.93739	897.348	15.06	0.73	0.00	4,351.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.00	Put	211.54790	0.21155	202.78810	0.20279	211.548	15.06	0.27	0.00	13,099.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.14	Put	261.71720	0.26172	250.07960	0.25008	261.717	15.25	0.31	0.00	90.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.40	Put	372.51510	0.37252	357.09180	0.35709	372.515	15.59	0.39	0.00	3,500.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.50	Call	606.96320	0.60696	638.82810	0.63883	606.963	15.72	0.58	0.00	5,980.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.63	Call	545.07040	0.54507	574.95170	0.57495	545.070	15.90	0.54	0.00	250.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.63	Put	489.27040	0.48927	470.35170	0.47035	489.270	15.90	0.46	0.00	216,962.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.75	Put	557.76920	0.55777	536.11100	0.53611	557.769	16.08	0.50	0.00	20,000.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.76	Put	563.78190	0.56378	541.96820	0.54197	563.782	16.10	0.50	0.00	960.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.80	Call	473.93070	0.47393	500.30390	0.50030	473.931	16.18	0.48	0.00	10,000.00
\$ / R		On 18/09/2017	Foreign Exchange Future	14.20	Call	341.58820	0.34159	362.18650	0.36219	341.588	16.93	0.38	0.00	90.00
\$ / R		On 18/09/2017	Foreign Exchange Future	14.22	Put	870.22320	0.87022	841.75180	0.84175	870.223	16.97	0.63	0.00	110.00
\$ / R		On 18/09/2017	Foreign Exchange Future	14.32	Put	943.73650	0.94374	913.96420	0.91396	943.736	17.15	0.65	0.00	110.00
\$ / R		On 18/09/2017	Foreign Exchange Future	14.33	Call	307.00680	0.30701	325.90650	0.32591	307.007	17.17	0.35	0.00	3,000.00
\$ / R		On 18/09/2017	Foreign Exchange Future	14.47	Put	1,057.91140	1.05791	1,026.33260	1.02633	1,057.911	17.43	0.69	0.00	150.00
\$ / R		On 18/09/2017	Foreign Exchange Future	14.50	Call	267.07260	0.26707	283.96810	0.28397	267.073	17.49	0.31	0.00	17,402.00
\$ / R		On 18/09/2017	Foreign Exchange Future	14.55	Call	256.37230	0.25637	272.74020	0.27274	256.372	17.58	0.30	0.00	1,125.00
\$ / R		On 18/09/2017	Foreign Exchange Future	14.72	Call	223.23120	0.22323	237.91250	0.23791	223.231	17.90	0.26	0.00	20,000.00
\$ / R		On 18/09/2017	Foreign Exchange Future	15.00	Call	178.21010	0.17821	190.45230	0.19045	178.210	18.43	0.22	0.00	600.00
\$ / R		On 18/09/2017	Foreign Exchange Future	16.00	Call	76.84080	0.07684	83.93360	0.08393	76.841	19.87	0.10	0.00	3,680.00
\$ / R		On 18/09/2017	Foreign Exchange Future	16.40	Call	55.51960	0.05552	61.03760	0.06104	55.520	20.44	0.08	0.00	960.00
\$ / R		On 18/09/2017	Foreign Exchange Future	16.80	Call	38.98480	0.03898	42.71790	0.04272	38.985	20.84	0.06	0.00	110.00
\$ / R		On 18/09/2017	Foreign Exchange Future	17.00	Call	32.62800	0.03263	35.46100	0.03546	32.628	21.03	0.05	0.00	650.00
\$ / R		On 18/09/2017	Foreign Exchange Future	17.03	Call	31.77140	0.03177	34.48470	0.03448	31.771	21.06	0.05	0.00	110.00
\$ / R		On 18/09/2017	Foreign Exchange Future	18.00	Call	12.90010	0.01290	13.72030	0.01372	12.900	21.78	0.02	0.00	3,099.00
\$ / R		On 27/09/2017	Any day expiry		13.70600	13.70600	13.75500	13.75500		16.00	0.00	0.00	0	377.00
\$ / R		On 27/09/2017	Any day expiry	13.50	Put	430.10400	0.43010	413.22990	0.41323	430.104	15.73	0.42	0.00	60.00
\$ / R		On 27/09/2017	Any day expiry	17.13	Call	31.79130	0.03179	33.54720	0.03355	31.791	20.68	0.05	0.00	60.00
\$ / R		On 28/09/2017	Any day expiry		13.70830	13.70830	13.75730	13.75730		16.00	0.00	0.00	0	0.00
\$ / R		On 23/10/2017	Any day expiry		13.76460	13.76460	13.81390	13.81390		16.03	0.00	0.00	0	334.00
\$ / R		On 27/10/2017	Any day expiry		13.77360	13.77360	13.82300	13.82300		16.06	0.00	0.00	0	0.00
\$ / R		On 27/10/2017	Any day expiry	12.92	Put	221.19910	0.22120	212.89530	0.21290	221.199	15.05	0.25	0.00	1,000.00
\$ / R		On 27/10/2017	Any day expiry	13.50	Put	455.28160	0.45528	438.68360	0.43868	455.282	15.73	0.40	0.00	60.00
\$ / R		On 27/10/2017	Any day expiry	14.10	Call	479.40090	0.47940	503.19810	0.50320	479.401	16.64	0.44	0.00	1,000.00
\$ / R		On 27/10/2017	Any day expiry	17.45	Call	47.89240	0.04789	54.45010	0.05445	47.892	21.27	0.06	0.00	60.00
\$ / R		On 13/11/2017	Any day expiry		13.81180	13.81180	13.86150	13.86150		16.09	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R														
	On 28/11/2017	Any day expiry		13.84520	13.84520		13.89490	13.89490		16.16	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	476.58490	0.47658	460.66960	0.46067	476.585	15.68	0.39	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	68.50790	0.06851	73.16140	0.07316	68.508	21.78	0.07	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.88970	13.88970		13.93940	13.93940		16.22	0.00	14,306,391.00	1,030	86,332.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	50.77630	0.05078	50.21680	0.05022	50.776	15.00	0.07	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	74.44480	0.07444	73.27040	0.07327	74.445	14.93	0.09	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	100.52100	0.10052	98.61040	0.09861	100.521	14.87	0.12	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	129.84890	0.12985	127.06430	0.12706	129.849	14.82	0.15	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	147.72420	0.14772	144.39620	0.14440	147.724	14.79	0.17	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	182.22730	0.18223	176.55710	0.17656	182.227	14.89	0.19	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	283.23350	0.28323	274.55130	0.27455	283.233	15.13	0.27	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	324.79790	0.32480	314.93950	0.31494	324.798	15.21	0.29	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	346.94420	0.34694	336.47410	0.33647	346.944	15.25	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	418.78420	0.41878	405.03060	0.40503	418.784	15.47	0.35	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	441.53410	0.44153	427.16560	0.42717	441.534	15.54	0.36	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	878.71320	0.87871	912.80180	0.91280	878.713	15.67	0.62	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	710.13090	0.71013	689.30250	0.68930	710.131	16.23	0.48	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	764.56160	0.76456	742.37170	0.74237	764.562	16.37	0.50	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,097.85880	1.09786	1,069.76720	1.06977	1,097.859	17.12	0.60	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	366.47950	0.36648	383.09430	0.38309	366.479	17.92	0.31	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	344.68440	0.34468	360.40040	0.36040	344.684	18.10	0.30	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	342.77900	0.34278	358.41620	0.35842	342.779	18.11	0.30	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	205.46230	0.20546	216.36310	0.21636	205.462	19.22	0.19	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	112.70500	0.11271	118.97900	0.11898	112.705	20.71	0.11	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	110.66550	0.11067	116.84300	0.11684	110.665	20.78	0.11	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	109.16810	0.10917	115.27600	0.11528	109.168	20.82	0.11	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	107.21150	0.10721	113.23040	0.11323	107.211	20.88	0.11	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	75.62560	0.07563	80.36430	0.08036	75.626	22.15	0.08	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry		13.89860	13.89860		13.94830	13.94830		16.23	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	492.17350	0.49217	476.69850	0.47670	492.173	15.69	0.38	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	81.22840	0.08123	85.84110	0.08584	81.228	22.12	0.08	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry		14.01640	14.01640		14.06630	14.06630		16.27	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		14.02080	14.02080		14.07060	14.07060		16.27	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future		14.08930	14.08930		14.14050	14.14050		16.36	0.00	23,951,810.00	1,700	8,767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	332.24130	0.33224	323.01980	0.32302	332.241	15.14	0.26	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	475.79400	0.47579	0.00000	0.00000	475.794	15.41	0.33	11,687,626.50	2,500	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	577.90700	0.57791	599.15410	0.59915	577.907	17.44	0.39	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	527.95300	0.52795	0.00000	0.00000	527.953	17.72	0.37	25,683,225.00	5,000	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	452.13650	0.45214	469.17330	0.46917	452.137	18.21	0.32	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry		14.16850	14.16850		14.22140	14.22140		16.39	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,462.87940	1.46288	1,432.80250	1.43280	1,462.879	17.47	0.60	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	450.55170	0.45055	467.97690	0.46798	450.552	18.49	0.30	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry		14.20280	14.20280		14.25630	14.25630		16.44	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry		14.21140	14.21140		14.26510	14.26510		16.44	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			14.28810		14.28810		14.34190	14.34190		16.67	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	22.40010		0.02240		23.72090	0.02372	22.400	13.47	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	394.56330		0.39456		385.04980	0.38505	394.563	15.35	0.26	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	637.15870		0.63716		621.01250	0.62101	637.159	15.83	0.36	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	449.44370		0.44944		466.21210	0.46621	449.444	19.05	0.28	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.41450		14.41450		14.46840	14.46840		16.91	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.49340		14.49340		14.54750	14.54750		17.06	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.62210		14.62210		14.67620	14.67620		17.23	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.69200		14.69200		14.74620	14.74620		17.34	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.82970		14.82970		14.88400	14.88400		17.46	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.90410		14.90410		14.95850	14.95850		17.54	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.48040		13.48040		13.52790	13.52790		15.22	0.00	161,764.80	12	582.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.68580		13.68580		13.73460	13.73460		15.99	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.88970		13.88970		13.93940	13.93940		16.22	0.00	0.00	0	43.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.08930		14.08930		14.14050	14.14050		16.36	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.28810		14.28810		14.34190	14.34190		16.67	0.00	0.00	0	147.00
£ / R	On 31/05/2017	Any day expiry			17.31010		17.31010		17.46670	17.46670		15.49	0.00	0.00	0	69.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.37510		17.37510		17.53350	17.53350		15.76	0.00	4,691,277.00	270	53,446.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	56.35090		0.05635		44.60650	0.04461	56.351	14.52	0.13	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	931.45090		0.93145	1,078.10650	1.07811	931.451	14.52	0.87	0.00	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	305.40110		0.30540	381.56400	0.38156	305.401	16.03	0.46	0.00	0.00	0	300.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.68880		17.68880		17.85030	17.85030		16.45	0.00	0.00	0	2,097.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.00510		18.00510		18.16890	18.16890		16.19	0.00	0.00	0	2,215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11880		0.11880		0.11882	0.11882		16.42	0.00	0.00	0	3,315.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12111		0.12111		0.12112	0.12112		15.41	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12349		0.12349		0.12350	0.12350		15.54	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry			14.61510		14.61510		14.67160	14.67160		13.90	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.67560		14.67560		14.73380	14.73380		14.22	0.00	26,797,645.60	1,826	75,197.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.97080		14.97080		15.03040	15.03040		14.93	0.00	7,994,407.20	534	6,472.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.27090		15.27090		15.33260	15.33260		15.21	0.00	0.00	0	4,578.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	206.56260		0.20656	204.31980	0.20432	206.563	14.43	0.20	0.00	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	375.23350		0.37523	401.46660	0.40147	375.233	16.61	0.31	0.00	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.57400		15.57400		15.63710	15.63710		15.39	0.00	15,574,000.00	1,000	3,169.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.22080		96.22080		96.30458	96.30458			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.26958		93.26958		93.34329	93.34329			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.03827		92.03827		92.10590	92.10590			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.17889		94.17889		94.23946	94.23946			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.91924		97.91924		97.97374	97.97374			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.51154		96.51154		96.56426	96.56426			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 21/06/2027	Interest Rate Swap	98.56192	98.56192	98.61214	98.61214					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	99.61005	99.61005	99.61065	99.61065					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.81653	99.81653	99.81880	99.81880					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.76459	99.76459	99.77013	99.77013					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.95296	99.95296	99.96385	99.96385					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.84518	99.84518	99.84750	99.84750					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.04687	99.04687	99.05213	99.05213					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.64129	98.64129	98.65216	98.65216					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.59554	98.59554	98.61016	98.61016					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.00000	99.00000	99.02000	99.02000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.42292	99.42292	99.44745	99.44745					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.85394	99.85394	99.88438	99.88438					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.73555	96.73555	96.77006	96.77006					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.01465	96.01465	96.05909	96.05909					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.26236	95.26236	95.31226	95.31226					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.48627	95.48627	95.53556	95.53556					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.71013	97.71013	97.75663	97.75663					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.88381	97.88381	97.92882	97.92882					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.11321	99.11321	99.15769	99.15769					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	542.58400	542.58400	542.43300	542.43300					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	552.96400	552.96400	552.81100	552.81100					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	563.75100	563.75100	563.59600	563.59600					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	623.26500	623.26500	622.87300	622.87300					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	635.18900	635.18900	634.79000	634.79000					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	647.58000	647.58000	647.17400	647.17400					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	563.84500	563.84500	563.44200	563.44200					0.00	0.00	0	633.00
ALBI	On 02/11/2017	Index Future	574.63200	574.63200	574.22200	574.22200					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	585.84100	585.84100	585.42500	585.42500					0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.92660	9.92660	9.99090	9.99090				12.48	0.00	0.00	0	22,744.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.06570	10.06570	10.13090	10.13090				12.94	0.00	50,328.50	5	1,820.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.20480	10.20480	10.27110	10.27110				12.85	0.00	0.00	0	653.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.85710	9.85710	9.91120	9.91120				12.80	0.00	68,871,557.70	6,987	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.02330	10.02330	10.07860	10.07860				13.37	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.19160	10.19160	10.24840	10.24840				13.58	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	13.41390		13.41390		13.44370	13.44370		14.71	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.69780		13.69780		13.72840	13.72840		15.50	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.98780		13.98780		14.02080	14.02080		15.79	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.94660		1.94660		1.95110	1.95110		14.55	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.96260		1.96260		1.96710	1.96710		14.98	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.97890		1.97890		1.98330	1.98330		15.18	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.97700		1.97700		1.98430	1.98430		14.17	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	10.69526		78.66418		10.70652	78.59457			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.78539		76.37721		10.79702	76.30636			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.87710		77.86706		10.88911	77.79498			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	10.95715		81.59194		10.96328	81.54935			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.04841		78.89126		11.05474	78.84793			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.13831		80.43002		11.14482	80.38609			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	562.10400		562.10400		561.67700	561.67700			0.00	0.00	0	544.00
GOVI	On 02/11/2017	GOVI	572.85800		572.85800		572.42300	572.42300			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	584.03300		584.03300		583.59100	583.59100			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.73190		1.73190		1.73900	1.73900		15.49	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.76180		1.76180		1.76880	1.76880		15.67	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.79100		1.79100		1.79770	1.79770		16.12	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	129.30762		129.30762		129.37312	129.37312			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	131.81725		131.81725		131.88447	131.88447			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	133.10507		133.10507		133.17376	133.17376			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	104.08218		104.08218		104.06107	104.06107			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	106.41250		106.41250		106.39072	106.39072			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future	107.40098		107.40098		107.37919	107.37919			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	109.55202		109.55202		109.52976	109.52976			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	131.28665		131.28665		131.25970	131.25970			0.00	0.00	0	22,439.00
I2038	On 02/11/2017	Bond Future	133.83481		133.83481		133.80752	133.80752			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	134.99410		134.99410		134.96644	134.96644			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	127.93536		127.93536		127.90894	127.90894			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future	128.83520		128.83520		128.80857	128.80857			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.41538		131.41538		131.38849	131.38849			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	135.69914		135.69914		135.67091	135.67091			0.00	0.00	0	26,009.00
I2050	On 02/11/2017	Bond Future	138.33289		138.33289		138.30441	138.30441			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	139.41136		139.41136		139.38255	139.38255			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	251.27100		251.27100		251.29500	251.29500			0.00	0.00	0	1,249.00
IGOV	On 02/11/2017	Index Future	256.14800		256.14800		256.17300	256.17300			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	261.27800		261.27800		261.30400	261.30400			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

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
KES / R	On 19/06/2017	Foreign Exchange Future			0.12960		0.12960		0.13010	0.13010			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12930		0.12930		0.12980	0.12980			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12900		0.12900		0.12960	0.12960			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.22420		9.22420		9.38370	9.38370		12.36	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.34650		9.34650		9.50800	9.50800		12.97	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.46870		9.46870		9.63120	9.63120		13.16	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.28680		1.28680		1.28690	1.28690			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30130		1.30130		1.30150	1.30150			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31440		1.31440		1.31510	1.31510			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.28890		1.28890		1.29610	1.29610			0.00	0.00	0	5,428.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29250		1.29250		1.29970	1.29970			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.29630		1.29630		1.30340	1.30340			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.08870		1.08870		1.08910	1.08910			0.00	0.00	0	57.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.09390		1.09390		1.09430	1.09430			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.09940		1.09940		1.09990	1.09990			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.77025		112.25301		8.78113	112.17957		8.02	0.00	464,390,702.37	4,137	86,882.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,476.41000		1,476.41		1,519.41000	1,519.41	1,476.410	8.08	0.44	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.00	Put	1,081.24000		1,081.24		1,117.33000	1,117.33	1,081.240	8.17	0.36	0.00	0	2,604.00
R186	On 03/08/2017	Bond Future	9.35	Put	478.47000		478.47		499.89000	499.89	478.470	8.39	0.19	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	324.64000		324.64		340.96000	340.96	324.640	8.48	0.14	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.81166		114.40046		8.82298	114.32574		7.95	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.85017		111.32903		8.86194	111.25309		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			297.89542		297.89542		297.83323	297.83323			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			303.67703		303.67703		303.61476	303.61476			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			302.70491		302.70491		302.64154	302.64154			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			244.56777		244.56777		244.83372	244.83372			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future			249.31425		249.31425		249.58645	249.58645			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			250.56074		250.56074		250.83839	250.83839			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			8.17213		101.52501		8.17764	101.50105		5.34	0.00	0.00	0	32,290.00
R2023	On 02/11/2017	Bond Future			8.19856		99.53674		8.20435	99.51249		4.85	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.22073		101.47836		8.22683	101.45381		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			9.21814		91.24771		9.23421	91.13741			0.00	0.00	0	31,984.00
R2030	On 02/11/2017	Bond Future			9.26394		92.99313		9.28052	92.88096			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.30783		90.80194		9.32496	90.68776			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			9.37642		94.03703		9.38727	93.95709		11.24	0.00	0.00	0	21,380.00
R2032	On 02/11/2017	Bond Future			9.42664		91.67798		9.43782	91.59669		11.88	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.47487		93.46629		9.48639	93.38361		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			9.54737		98.19785		9.55822	98.11030			0.00	0.00	0	9,951.00
R2035	On 02/11/2017	Bond Future			9.60062		95.57535		9.61179	95.48629			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.65316		97.43964		9.66466	97.34907			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			9.63652		90.27261		9.64228	90.22631		13.27	0.00	90,272.61	1	57,179.00
R2037	On 02/11/2017	Bond Future			9.68646		91.99944		9.69238	91.95235		13.47	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future			9.73508		89.53852		9.74115	89.49077		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			7.43097		101.76294		7.43647	101.75586		1.07	0.00	0.00	0	41,363.00
R204	On 02/11/2017	Bond Future			7.35213		103.70970		7.35875	103.70266		0.56	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.18910		101.69237		7.19743	101.68541		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			9.72737		93.59783		9.73314	93.54836		13.93	0.00	0.00	0	13,816.00
R2040	On 02/11/2017	Bond Future			9.77830		95.38818		9.78422	95.33794		14.16	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.82800		92.74315		9.83408	92.69209		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			9.78165		90.48038		9.78741	90.43071		14.58	0.00	0.00	0	22,344.00
R2044	On 02/11/2017	Bond Future			9.83193		92.21109		9.83783	92.16069		14.86	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.88102		89.62922		9.88708	89.57797		15.27	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

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
R2048	On 03/08/2017	Bond Future			9.76132		94.01900		9.77214	93.92334		14.43	0.00	2,914,589.00	31	69,451.00
R2048	On 02/11/2017	Bond Future			9.81304		91.37995		9.82415	91.28269		15.41	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.86409		93.16245		9.87552	93.06338		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			7.56428		99.77812		7.57529	99.75414		1.94	0.00	0.00	0	45,809.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,384.99000		1.38499		1,363.79000	1.36379	1,384.990	2.01	0.92	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.53399		101.68685		7.54626	101.66259		1.53	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.47836		100.02831		7.49221	100.00379		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			7.72319		99.34331		7.73394	99.31033		3.21	0.00	0.00	0	32,228.00
R208	On 02/11/2017	Bond Future			7.72095		97.84181		7.73253	97.80838		2.69	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.70696		99.75033		7.71949	99.71646		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			9.50800		74.00236		9.51877	73.92950		13.21	0.00	0.00	0	70,903.00
R209	On 02/11/2017	Bond Future			9.55433		72.26809		9.56539	72.19395		14.17	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	345.78000		0.34578		341.32000	0.34132	345.780	13.58	0.11	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,291.65000		1.29165		1,275.79000	1.27579	1,291.650	13.73	0.31	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,600.35000		1.60035		1,631.81000	1.63181	1,600.350	14.40	0.32	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	695.93000		0.69593		713.77000	0.71377	695.930	14.94	0.17	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.59877		73.67772		9.61012	73.60231		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			187.42589		187.42589		187.38750	187.38750			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			188.66348		188.66348		188.62486	188.62486			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.44202		192.44202		192.40281	192.40281			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 03/08/2017	Bond Future			149.31711		149.31711		149.28637	149.28637			0.00	0.00	0	4,858.00

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
R212	On 02/11/2017	Bond Future	152.21508		152.21508		152.18424	152.18424			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	153.20337		153.20337		153.17203	153.17203			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	9.24665		85.88751		9.26774	85.74618		10.99	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future	9.29376		83.98041		9.31550	83.83656		11.64	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.33978		85.61861		9.36222	85.47207		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	9.66881		73.60404		9.67446	73.56451		13.94	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future	9.71777		71.71552		9.72356	71.67537		15.05	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.76592		73.11443		9.77185	73.07367		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	22,802.81000		22,802.81000		22,881.66000	22,881.66000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.57640		9.57640		9.59840	9.59840		13.06	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.71890		3.71890		3.73200	3.73200		13.76	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.44050		1.44050		1.46130	1.46130			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.41300		1.41300		1.43340	1.43340			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.38880		1.38880		1.40790	1.40790			0.00	0.00	0	0.00
Total for Derivatives :												1,819,012,894.28	110,536	3,812,685.00
Grand Total:												1,819,012,894.28	110,536	3,812,685.00