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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/04/2017

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 10/04/2017	Any day expiry	13.84500	13.84500		13.80980	13.80980		28.60	0.00	1,660,707,750.00	119,950	0.00	
\$ / R	On 11/04/2017	Any day expiry	13.92730	13.92730		13.80980	13.80980		28.50	0.00	0.00	0	10.00	
\$ / R	On 12/04/2017	Any day expiry	13.92730	13.92730		13.80980	13.80980		26.34	0.00	0.00	0	0.00	
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	307.45400	0.30745	241.85030	0.24185	307.454	32.72	0.79	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	208.47930	0.20848	157.67330	0.15767	208.479	29.53	0.69	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.80	Call	193.07270	0.19307	144.99750	0.14500	193.073	29.00	0.67	0.00	0	2,500.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	126.00260	0.12600	240.27530	0.24028	126.003	27.77	0.53	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	0.26770	0.00027	0.59900	0.00060	0.268	87.44	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry	13.92730		13.92730		13.81160	13.81160		25.64	0.00	0.00	0	722.00
\$ / R	On 13/04/2017	Any day expiry	13.00	Call	933.51080	0.93351	831.04040	0.83104	933.511	40.98	0.97	0.00	0	20,000.00
\$ / R	On 13/04/2017	Any day expiry	13.50	Call	462.00370	0.46200	382.15330	0.38215	462.004	34.07	0.85	0.00	0	20,000.00
\$ / R	On 18/04/2017	Any day expiry	13.93620		13.93620		13.82030	13.82030		21.94	0.00	0.00	0	1,450.00
\$ / R	On 20/04/2017	Any day expiry	13.93970		13.93970		13.82380	13.82380		21.32	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry	13.94150		13.94150		13.82650	13.82650		21.09	0.00	0.00	0	70.00
\$ / R	On 24/04/2017	Any day expiry	13.94950		13.94950		13.83430	13.83430		19.98	0.00	0.00	0	0.00
\$ / R	On 24/04/2017	Any day expiry	13.89	Call	248.38980	0.24839	0.00000	0.00000	248.390	19.99	0.55	19,136,286.00	2,500	2,500.00

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 25/04/2017	Any day expiry			13.95220	13.95220		13.83700	13.83700		19.95	0.00	0.00	0	40.00
\$ / R	13.06	Call	On 25/04/2017	Any day expiry	909.31240	0.90931	803.03110	0.80303	909.312	21.64	0.94	0.00	0	100.00			
\$ / R	13.50	Put	On 25/04/2017	Any day expiry	62.90190	0.06290	102.22020	0.10222	62.902	19.68	0.20	0.00	0	60.00			
\$ / R	13.80	Put	On 25/04/2017	Any day expiry	155.01790	0.15502	222.51800	0.22252	155.018	19.86	0.38	0.00	0	1,000.00			
\$ / R	14.10	Put	On 25/04/2017	Any day expiry	313.72230	0.31372	407.58220	0.40758	313.722	20.49	0.59	0.00	0	1,000.00			
\$ / R	15.06	Call	On 25/04/2017	Any day expiry	24.95930	0.02496	25.19050	0.02519	24.959	25.97	0.08	0.00	0	1,000.00			
\$ / R	15.69	Call	On 25/04/2017	Any day expiry	9.72740	0.00973	10.03750	0.01004	9.727	30.28	0.03	0.00	0	60.00			
\$ / R	16.67	Call	On 25/04/2017	Any day expiry	2.40720	0.00241	3.28710	0.00329	2.407	35.53	0.01	0.00	0	1,000.00			
\$ / R			On 28/04/2017	Any day expiry	13.96010	13.96010	13.84490	13.84490		19.79	0.00	0.00	0	2,081.00			
\$ / R	13.00	Call	On 28/04/2017	Any day expiry	977.21500	0.97722	871.69180	0.87169	977.215	20.96	0.94	0.00	0	1,500.00			
\$ / R			On 02/05/2017	Any day expiry	13.97080	13.97080	13.85540	13.85540		19.38	0.00	0.00	0	0.00			
\$ / R	12.60	Put	On 02/05/2017	Any day expiry	11.20370	0.01120	18.97420	0.01897	11.204	23.50	0.03	0.00	0	10,000.00			
\$ / R	13.56	Call	On 02/05/2017	Any day expiry	502.03560	0.50204	435.26640	0.43527	502.036	18.06	0.76	0.00	0	10,000.00			
\$ / R			On 04/05/2017	Any day expiry	13.97610	13.97610	13.86060	13.86060		19.40	0.00	0.00	0	0.00			
\$ / R	13.22	Put	On 04/05/2017	Any day expiry	36.07330	0.03607	49.81640	0.04982	36.073	18.18	0.11	0.00	0	25,000.00			
\$ / R	13.65	Call	On 04/05/2017	Any day expiry	456.08380	0.45608	393.88850	0.39389	456.084	18.49	0.70	0.00	0	1,000.00			
\$ / R			On 11/05/2017	Any day expiry	13.99480	13.99480	13.87900	13.87900		19.06	0.00	0.00	0	70.00			
\$ / R			On 26/05/2017	Any day expiry	14.03180	14.03180	13.91570	13.91570		18.23	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 26/05/2017	Any day expiry	134.78330	0.13478	173.52960	0.17353	134.783	17.23	0.25	0.00	0	60.00			
\$ / R	15.97	Call	On 26/05/2017	Any day expiry	30.51200	0.03051	33.74070	0.03374	30.512	23.18	0.06	0.00	0	60.00			
\$ / R			On 31/05/2017	Any day expiry	14.04410	14.04410	13.92790	13.92790		17.93	0.00	0.00	0	40.00			
\$ / R			On 19/06/2017	Foreign Exchange Future	14.09070	14.09070	13.97400	13.97400		17.43	0.00	2,707,105,284.00	192,120	1,043,609.00			
\$ / R	11.78	Put	On 19/06/2017	Foreign Exchange Future	8.21870	0.00822	14.71930	0.01472	8.219	19.91	0.02	0.00	0	4,500.00			
\$ / R	12.00	Put	On 19/06/2017	Foreign Exchange Future	10.26800	0.01027	18.02740	0.01803	10.268	18.77	0.02	0.00	0	60,150.00			
\$ / R	12.10	Put	On 19/06/2017	Foreign Exchange Future	11.39760	0.01140	19.82650	0.01983	11.398	18.26	0.03	0.00	0	2,000.00			
\$ / R	12.25	Put	On 19/06/2017	Foreign Exchange Future	13.38500	0.01339	22.95880	0.02296	13.385	17.49	0.03	0.00	0	4,500.00			
\$ / R	12.50	Put	On 19/06/2017	Foreign Exchange Future	17.72600	0.01773	29.67780	0.02968	17.726	16.20	0.04	0.00	0	1,000.00			
\$ / R	12.65	Call	On 19/06/2017	Foreign Exchange Future	1,461.87140	1.46187	1,363.25600	1.36326	1,461.871	15.43	0.95	0.00	0	3,000.00			
\$ / R	12.71	Put	On 19/06/2017	Foreign Exchange Future	23.25390	0.02325	44.77260	0.04477	23.254	15.19	0.06	0.00	0	17,600.00			
\$ / R	12.76	Call	On 19/06/2017	Foreign Exchange Future	1,357.98540	1.35799	1,263.84890	1.26385	1,357.985	15.27	0.94	0.00	0	50.00			
\$ / R	12.80	Put	On 19/06/2017	Foreign Exchange Future	30.88610	0.03089	54.24390	0.05424	30.886	15.33	0.07	0.00	0	4,000.00			
\$ / R	12.90	Put	On 19/06/2017	Foreign Exchange Future	41.48970	0.04149	66.63770	0.06664	41.490	15.49	0.09	0.00	0	2,000.00			
\$ / R	12.92	Call	On 19/06/2017	Foreign Exchange Future	1,214.60640	1.21461	1,123.37320	1.12337	1,214.606	15.52	0.90	0.00	0	33,000.00			
\$ / R	13.00	Call	On 19/06/2017	Foreign Exchange Future	1,145.34330	1.14534	1,055.23770	1.05524	1,145.343	15.65	0.89	0.00	0	2,378.00			
\$ / R	13.00	Put	On 19/06/2017	Foreign Exchange Future	54.64330	0.05464	81.23770	0.08124	54.643	15.65	0.11	0.00	0	48,455.00			
\$ / R	13.27	Call	On 19/06/2017	Foreign Exchange Future	925.95170	0.92595	838.52080	0.83852	925.952	16.07	0.81	0.00	0	3,000.00			
\$ / R	13.30	Put	On 19/06/2017	Foreign Exchange Future	112.39560	0.11240	143.02030	0.14302	112.396	16.12	0.20	0.00	0	1,638.00			
\$ / R	13.34	Call	On 19/06/2017	Foreign Exchange Future	873.13130	0.87313	788.89450	0.78889	873.131	16.18	0.79	0.00	0	4,000.00			
\$ / R	13.39	Call	On 19/06/2017	Foreign Exchange Future	836.51040	0.83651	754.62150	0.75462	836.510	16.26	0.77	0.00	0	4,000.00			
\$ / R	13.45	Call	On 19/06/2017	Foreign Exchange Future	793.90260	0.79390	714.80470	0.71480	793.903	16.35	0.75	0.00	0	3,000.00			
\$ / R	13.50	Put	On 19/06/2017	Foreign Exchange Future	168.78170	0.16878	208.72700	0.20873	168.782	16.44	0.26	0.00	0	100.00			
\$ / R	13.50	Call	On 19/06/2017	Foreign Exchange Future	759.48170	0.75948	682.72700	0.68273	759.482	16.44	0.74	0.00	0	4,750.00			
\$ / R	13.69	Put	On 19/06/2017	Foreign Exchange Future	237.07800	0.23708	286.06760	0.28607	237.078	16.75	0.33	0.00	0	250.00			
\$ / R	13.70	Call	On 19/06/2017	Foreign Exchange Future	631.77780	0.63178	564.54460	0.56454	631.778	16.77	0.66	0.00	0	500.00			

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	13.80	Call	573.98340	0.57398	511.50190	0.51150	573.983	16.93	0.62	0.00	0	1,500.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	296.73290	0.29673	352.36370	0.35236	296.733	16.98	0.39	0.00	0	2,280.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	315.22610	0.31523	372.72730	0.37273	315.226	17.05	0.40	0.00	0	30,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	470.40490	0.47040	418.11620	0.41812	470.405	17.26	0.55	0.00	0	1,150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	379.70490	0.37970	444.11620	0.44412	379.705	17.26	0.45	0.00	0	3,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	451.56860	0.45157	401.82890	0.40183	451.569	17.33	0.53	0.00	0	37.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	439.57780	0.43958	510.71030	0.51071	439.578	17.45	0.49	0.00	0	2,850.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	451.33690	0.45134	523.27640	0.52328	451.337	17.50	0.50	0.00	0	17,600.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	481.37540	0.48138	555.28830	0.55529	481.375	17.63	0.52	0.00	0	1,400.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	512.30940	0.51231	588.13070	0.58813	512.309	17.76	0.53	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	365.62540	0.36563	325.49170	0.32549	365.625	17.81	0.46	0.00	0	100.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	361.98600	0.36199	322.22080	0.32222	361.986	17.83	0.45	0.00	0	3,156.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	576.74060	0.57674	656.18160	0.65618	576.741	18.01	0.57	0.00	0	3,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	284.27710	0.28428	252.57270	0.25257	284.277	18.44	0.38	0.00	0	99,678.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	220.72670	0.22073	195.35030	0.19535	220.727	19.06	0.31	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	990.56310	0.99056	1,084.80360	1.08480	990.563	19.40	0.73	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	170.79570	0.17080	150.52350	0.15052	170.796	19.65	0.25	0.00	0	763.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	146.44410	0.14644	128.81110	0.12881	146.444	20.00	0.22	0.00	0	1,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	113.58510	0.11359	99.31300	0.09931	113.585	20.58	0.17	0.00	0	5,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,512.01970	1.51202	1,615.17960	1.61518	1,512.020	20.81	0.84	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	102.71970	0.10272	89.17960	0.08918	102.720	20.81	0.16	0.00	0	55,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	73.40670	0.07341	66.08430	0.06608	73.407	21.11	0.12	0.00	0	19,880.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,762.70670	1.76271	1,872.08430	1.87208	1,762.707	21.11	0.88	0.00	0	3,155.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	67.42310	0.06742	61.34600	0.06135	67.423	21.18	0.11	0.00	0	3,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	66.60740	0.06661	60.69860	0.06070	66.607	21.19	0.11	0.00	0	30,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	56.12720	0.05613	52.35150	0.05235	56.127	21.34	0.09	0.00	0	5,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	49.62940	0.04963	47.13660	0.04714	49.629	21.44	0.08	0.00	0	1,400.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	43.85980	0.04386	42.47020	0.04247	43.860	21.55	0.08	0.00	0	4,255.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	40.71560	0.04072	39.90940	0.03991	40.716	21.61	0.07	0.00	0	2,850.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	22.63790	0.02264	24.77160	0.02477	22.638	22.10	0.04	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	13.72770	0.01373	27.69110	0.02769	13.728	27.93	0.02	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	9.42730	0.00943	16.86930	0.01687	9.427	28.83	0.02	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	2.55220	0.00255	5.59170	0.00559	2.552	28.83	0.00	0.00	0	3,155.00	
\$ / R	On 28/06/2017	Any day expiry			14.11260	14.11260	13.99570	13.99570		17.28	0.00	0.00	0	0.00	
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	181.61430	0.18161	222.45210	0.22245	181.614	16.34	0.27	0.00	0	60.00	
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	56.32920	0.05633	45.97910	0.04598	56.329	21.62	0.09	0.00	0	60.00	
\$ / R	On 30/06/2017	Any day expiry			14.11740	14.11740	14.00050	14.00050		17.27	0.00	0.00	0	0.00	
\$ / R	On 05/07/2017	Any day expiry			14.12960	14.12960	14.01250	14.01250		17.14	0.00	0.00	0	0.00	
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	530.32920	0.53033	476.12510	0.47613	530.329	16.99	0.56	0.00	0	5,000.00	
\$ / R	On 10/07/2017	Any day expiry			14.14170	14.14170	14.07600	14.07600		17.14	0.00	0.00	0	0.00	
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	514.57640	0.51458	0.00000	0.00000	514.576	17.01	0.54	38,038,245.00	5,000	5,000.00	
\$ / R	On 12/07/2017	Any day expiry			14.14660	14.14660	14.02930	14.02930		17.15	0.00	0.00	0	0.00	
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	384.39640	0.38440	444.93920	0.44494	384.396	16.84	0.42	0.00	0	1,000.00	
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	21.28890	0.02129	38.80130	0.03880	21.289	24.82	0.03	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 21/07/2017	Any day expiry		14.16860	14.16860		14.05110	14.05110		17.11	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry		14.17840	14.17840		14.06080	14.06080		17.14	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	130.60900	0.13061	156.60990	0.15661	130.609	15.81	0.19	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	472.37600	0.47238	427.44220	0.42744	472.376	17.35	0.48	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry		14.18320	14.18320		14.06560	14.06560		17.14	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	215.60460	0.21560	257.46430	0.25746	215.605	16.06	0.27	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	79.49730	0.07950	65.05720	0.06506	79.497	21.48	0.11	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry		14.19300	14.19300		14.07530	14.07530		17.09	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry		14.21990	14.21990		14.10190	14.10190		17.05	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry		14.26390	14.26390		14.14550	14.14550		16.99	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	248.92360	0.24892	286.74830	0.28675	248.924	15.94	0.27	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	102.75800	0.10276	87.77180	0.08777	102.758	21.30	0.12	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future		14.31270	14.31270		14.19390	14.19390		16.96	0.00	10,204,955.10	713	54,433.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	37.54440	0.03754	50.82100	0.05082	37.544	16.99	0.05	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	69.49210	0.06949	83.12170	0.08312	69.492	16.08	0.09	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	99.00100	0.09900	111.66410	0.11166	99.001	15.53	0.13	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	1,445.97710	1.44598	1,347.26510	1.34727	1,445.977	15.55	0.84	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	133.27710	0.13328	153.36510	0.15337	133.277	15.55	0.16	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	164.35140	0.16435	188.31450	0.18831	164.351	15.64	0.19	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	234.75390	0.23475	266.72700	0.26673	234.754	15.83	0.25	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	1,079.16030	1.07916	995.64150	0.99564	1,079.160	15.90	0.73	0.00	0	5,730.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	361.19860	0.36120	406.63760	0.40664	361.199	16.18	0.33	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	365.45100	0.36545	411.20530	0.41121	365.451	16.19	0.34	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	692.90940	0.69291	633.42320	0.63342	692.909	16.82	0.55	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	591.21110	0.59121	651.34880	0.65135	591.211	16.85	0.45	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	647.98310	0.64798	711.97540	0.71198	647.983	17.00	0.48	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	636.58620	0.63659	582.07160	0.58207	636.586	17.01	0.52	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	739.10020	0.73910	807.40000	0.80740	739.100	17.25	0.52	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	570.66940	0.57067	521.00460	0.52100	570.669	17.30	0.48	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	552.58030	0.55258	504.28020	0.50428	552.580	17.39	0.47	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	495.22960	0.49523	451.37940	0.45138	495.230	17.68	0.43	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	413.61560	0.41362	376.72650	0.37673	413.616	18.16	0.37	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	221.01570	0.22102	197.67020	0.19767	221.016	19.85	0.22	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	170.89070	0.17089	151.26490	0.15126	170.891	20.39	0.17	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	132.90410	0.13290	116.30570	0.11631	132.904	20.93	0.14	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	117.50910	0.11751	102.20990	0.10221	117.509	21.20	0.12	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	115.37810	0.11538	100.26230	0.10026	115.378	21.24	0.12	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	61.17910	0.06118	46.30310	0.04630	61.179	22.21	0.07	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry		14.33470	14.33470		14.21560	14.21560		17.01	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	274.41840	0.27442	308.85850	0.30886	274.418	15.90	0.27	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	119.96000	0.11996	102.95910	0.10296	119.960	21.25	0.12	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry		14.33720	14.33720		14.21810	14.21810		17.00	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry		14.39830	14.39830		14.27860	14.27860		16.87	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry		14.40800	14.40800		14.28830	14.28830		16.95	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	296.45640	0.29646	329.81520	0.32982	296.456	15.85	0.27	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	135.53340	0.13553	111.44550	0.11145	135.533	21.29	0.13	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			14.44960	14.44960	14.32950	14.32950		16.92	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			14.48630	14.48630	14.36590	14.36590		16.86	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	315.20100	0.31520	347.86230	0.34786	315.201	15.76	0.27	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	156.40270	0.15640	134.32410	0.13432	156.403	21.38	0.13	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.53510	14.53510	14.41430	14.41430		16.91	0.00	363,377.50	25	94,944.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	33.43120	0.03343	55.43500	0.05543	33.431	15.40	0.04	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	49.89120	0.04989	73.39740	0.07340	49.891	15.41	0.06	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	68.25020	0.06825	92.14320	0.09214	68.250	15.43	0.08	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	89.09850	0.08910	112.47180	0.11247	89.099	15.44	0.10	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	101.88960	0.10189	124.61340	0.12461	101.890	15.44	0.11	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	123.65760	0.12366	144.88360	0.14488	123.658	15.45	0.13	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	187.89230	0.18789	206.00960	0.20601	187.892	15.47	0.18	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	215.07590	0.21508	237.61640	0.23762	215.076	15.49	0.19	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	278.73180	0.27873	306.83690	0.30684	278.732	15.64	0.24	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	294.04120	0.29404	323.42660	0.32343	294.041	15.67	0.25	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	1,361.37700	1.36138	1,272.57250	1.27257	1,361.377	15.73	0.74	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	526.73250	0.52673	575.15450	0.57515	526.733	16.18	0.36	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	792.69100	0.79269	854.19380	0.85419	792.691	16.85	0.47	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	645.79970	0.64580	597.64330	0.59764	645.800	17.55	0.44	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	611.70210	0.61170	565.77710	0.56578	611.702	17.71	0.42	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	608.69760	0.60870	563.02120	0.56302	608.698	17.72	0.42	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	401.21810	0.40122	368.75910	0.36876	401.218	19.03	0.30	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	233.56100	0.23356	213.02960	0.21303	233.561	20.33	0.19	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	229.29540	0.22930	209.08590	0.20909	229.295	20.38	0.18	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	226.15410	0.22615	206.18380	0.20618	226.154	20.41	0.18	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	222.04570	0.22205	202.38410	0.20238	222.046	20.46	0.18	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	159.70740	0.15971	138.09300	0.13809	159.707	21.61	0.13	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.54490	14.54490	14.42400	14.42400		16.91	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	328.83990	0.32884	360.76550	0.36077	328.840	15.74	0.26	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	167.39980	0.16740	146.42650	0.14643	167.400	21.53	0.14	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			14.67590	14.67590	14.55240	14.55240		16.86	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.68090	14.68090	14.55720	14.55720		16.85	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.76060	14.76060	14.63460	14.63460		16.87	0.00	0.00	0	280.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	217.43920	0.21744	246.93090	0.24693	217.439	15.15	0.17	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	722.88290	0.72288	674.92040	0.67492	722.883	17.74	0.43	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.85340	14.85340	14.72550	14.72550		16.97	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,115.50630	1.11551	1,183.82460	1.18382	1,115.506	17.15	0.49	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	713.61540	0.71362	669.05420	0.66905	713.615	18.11	0.40	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.89410	14.89410	14.76570	14.76570		17.09	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.90420	14.90420	14.77580	14.77580		17.09	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.99070	14.99070	14.86130	14.86130		17.27	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	35.63780	0.03564	50.66140	0.05066	35.638	16.14	0.03	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	249.59950		0.24960		291.42550	0.29143	249.600	14.94	0.18	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	459.11570		0.45912		495.20110	0.49520	459.116	15.95	0.26	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	702.10290		0.70210		661.67750	0.66168	702.103	18.78	0.37	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			15.13310		15.13310		15.00220	15.00220		16.42	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			15.22210		15.22210		15.09030	15.09030		17.59	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			15.36710		15.36710		15.23370	15.23370		17.76	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.44590		15.44590		15.31160	15.31160		17.86	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			15.60100		15.60100		15.46510	15.46510		17.99	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.68490		15.68490		15.54810	15.54810		18.03	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.09070		14.09070		13.97400	13.97400		17.43	0.00	154,997.70	11	520.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.31270		14.31270		14.19390	14.19390		16.96	0.00	0.00	0	27.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.53510		14.53510		14.41430	14.41430		16.91	0.00	0.00	0	45.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.76060		14.76060		14.63460	14.63460		16.87	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.99070		14.99070		14.86130	14.86130		17.27	0.00	0.00	0	47.00
£ / R	On 13/04/2017	Any day expiry			17.30300		17.30300		17.11700	17.11700		24.60	0.00	0.00	0	61.00
£ / R	On 24/04/2017	Any day expiry			17.32470		17.32470		17.13930	17.13930		19.97	0.00	0.00	0	10.00
£ / R	On 25/04/2017	Any day expiry			17.33850		17.33850		17.15270	17.15270		20.07	0.00	0.00	0	182.00
£ / R	On 28/04/2017	Any day expiry			17.34960		17.34960		17.16370	17.16370		19.85	0.00	0.00	0	97.00
£ / R	On 31/05/2017	Any day expiry			17.46960		17.46960		17.45200	17.45200		18.03	0.00	122,164.00	7	7.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.53670		17.53670		17.34760	17.34760		17.65	0.00	20,482,865.60	1,168	55,743.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	1,167.44220		1.16744		1,026.03540	1.02604	1,167.442	16.21	0.81	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	556.47050		0.55647		478.61470	0.47861	556.471	17.58	0.53	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	161.94450		0.16194		135.11710	0.13512	161.945	20.28	0.20	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.86020		17.86020		17.66660	17.66660		17.34	0.00	0.00	0	1,786.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.18950		18.18950		17.99100	17.99100		16.51	0.00	0.00	0	215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12714		0.12714		0.12648	0.12648		15.70	0.00	2,288.54	18	3,804.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12969		0.12969		0.12900	0.12900		14.22	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.13234		0.13234		0.13163	0.13163		13.88	0.00	0.00	0	0.00
€ / R	On 13/04/2017	Any day expiry			14.76080		14.76080		14.66400	14.66400		24.61	0.00	0.00	0	45.00
€ / R	On 28/04/2017	Any day expiry			14.77900		14.77900		14.68170	14.68170		18.15	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.98200		14.98200		14.88310	14.88310		16.37	0.00	7,730,712.00	516	109,803.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.29120		15.29120		15.18830	15.18830		15.85	0.00	0.00	0	6,854.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.60850		15.60850		15.50280	15.50280		15.85	0.00	0.00	0	303.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	194.56380		0.19456		207.87640	0.20788	194.564	15.01	0.18	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	551.80480		0.55180		509.09860	0.50910	551.805	16.77	0.39	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.93870		15.93870		15.82560	15.82560		15.94	0.00	19,604,601.00	1,230	1,115.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.22426		98.22426		97.98369	97.98369			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.33132		95.33132		95.08235	95.08235			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.14637		94.14637		93.89082	93.89082			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 21/09/2026	Interest Rate Swap	96.28729	96.28729	96.03023	96.03023					0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	100.00249	100.00249	99.74693	99.74693					0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	98.64332	98.64332	98.38181	98.38181					0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	100.68968	100.68968	100.42688	100.42688					0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60705	99.60705	99.60706	99.60706					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.63030	99.63030	99.62892	99.62892					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.88954	99.88954	99.88322	99.88322					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.92534	99.92534	99.91239	99.91239					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	100.20660	100.20660	100.18759	100.18759					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.91579	99.91579	99.90926	99.90926					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.20741	99.20741	99.19473	99.19473					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.89116	98.89116	98.87280	98.87280					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.96644	98.96644	98.93771	98.93771					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.48000	99.48000	99.44000	99.44000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	100.00722	100.00722	99.95922	99.95922					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.54539	100.54539	100.48758	100.48758					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.92786	97.92786	97.82095	97.82095					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.28169	97.28169	97.16580	97.16580					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.60333	96.60333	96.47913	96.47913					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.89082	96.89082	96.75981	96.75981					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.15455	99.15455	99.01878	99.01878					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.37759	99.37759	99.23604	99.23604					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.64495	100.64495	100.49701	100.49701					0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	527.64400	527.64400	528.72600	528.72600					0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	537.70600	537.70600	538.81200	538.81200					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	548.21800	548.21800	549.35600	549.35600					0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	601.54000	601.54000	604.01900	604.01900					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	613.01100	613.01100	615.54100	615.54100					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	624.99500	624.99500	627.58700	627.58700					0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	544.49000	544.49000	547.10200	547.10200					0.00	0.00	0	594.00
ALBI	On 03/08/2017	Index Future	554.87400	554.87400	557.53800	557.53800					0.00	0.00	0	33.00
ALBI	On 02/11/2017	Index Future	565.72100	565.72100	568.44900	568.44900					0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.55270	10.55270	10.48380	10.48380				14.18	0.00	5,540,167.50	525	30,115.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.70510	10.70510	10.63490	10.63490				13.78	0.00	10,705,100.00	1,000	3,235.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.85970	10.85970	10.78820	10.78820				13.28	0.00	0.00	0	58.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.55470	10.55470	10.44490	10.44490				15.00	0.00	0.00	0	10.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.73640	10.73640		10.62450	10.62450		14.59	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.92000	10.92000		10.80610	10.80610		14.20	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		14.03500	14.03500		13.93700	13.93700		16.80	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future		14.34350	14.34350		14.24070	14.24070		16.53	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.66080	14.66080		14.55390	14.55390		16.63	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.02930	2.02930		2.01610	2.01610		16.15	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		2.04790	2.04790		2.03470	2.03470		16.04	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.06660	2.06660		2.05310	2.05310		15.49	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry		2.01990	2.01990		2.00630	2.00630		18.07	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.01590	2.01590		2.00300	2.00300		15.93	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.89713	75.42539		10.83247	75.81856			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future		10.99156	76.86392		10.92464	77.26484			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		11.08656	74.57408		11.01707	74.98434			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		11.04754	78.83178		10.97788	79.31232			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		11.14043	80.33533		11.06836	80.82532			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		11.23308	77.64403		11.15825	78.14527			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI		542.83000	542.83000		545.43100	545.43100			0.00	48,854,700.00	9	405.00
GOVI	On 03/08/2017	GOVI		553.18200	553.18200		555.83500	555.83500			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		563.99600	563.99600		566.71300	566.71300			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.81620	1.81620		1.80110	1.80110		16.89	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.84730	1.84730		1.83180	1.83180		16.81	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.87760	1.87760		1.86180	1.86180		16.26	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		127.11692	127.11692		127.11009	127.11009			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future		128.22977	128.22977		128.22386	128.22386			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		130.76693	130.76693		130.76303	130.76303			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/05/2017	Bond Future		99.40986	99.40986		99.40473	99.40473			0.00	0.00	0	1,772.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future		104.26896	104.26896		103.98167	103.98167			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		106.27624	106.27624		105.98432	105.98432			0.00	0.00	0	356.00
I2033	On 02/11/2017	Bond Future		107.29779	107.29779		107.00183	107.00183			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/05/2017	Bond Future		130.61772	130.61772		130.18180	130.18180			0.00	0.00	0	20,616.00
I2038	On 03/08/2017	Bond Future		131.63113	131.63113		131.18787	131.18787			0.00	0.00	0	201.00
I2038	On 02/11/2017	Bond Future		134.23573	134.23573		133.78570	133.78570			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		126.83239	126.83239		126.82586	126.82586			0.00	0.00	0	20,203.00
I2046	On 03/08/2017	Bond Future		129.27395	129.27395		129.26845	129.26845			0.00	0.00	0	637.00
I2046	On 02/11/2017	Bond Future		130.24086	130.24086		130.23716	130.23716			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future		135.44581	135.44581		135.43844	135.43844			0.00	0.00	0	24,114.00
I2050	On 03/08/2017	Bond Future		136.38829	136.38829		136.38212	136.38212			0.00	0.00	0	302.00
I2050	On 02/11/2017	Bond Future		139.08675	139.08675		139.08270	139.08270			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future		246.07300	246.07300		245.93500	245.93500			0.00	0.00	0	925.00
IGOV	On 03/08/2017	Index Future		250.81000	250.81000		250.67100	250.67100			0.00	0.00	0	297.00
IGOV	On 02/11/2017	Index Future		255.77200	255.77200		255.63500	255.63500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			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 20/03/2018	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.55000		92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13480		0.13480		0.13360	0.13360			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.13450		0.13450		0.13340	0.13340			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.13470		0.13470		0.13340	0.13340			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.79260		9.79260		9.70880	9.70880		14.19	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.92630		9.92630		9.84120	9.84120		13.74	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			10.06160		10.06160		9.97580	9.97580		13.67	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.31400		1.31400		1.30870	1.30870			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.33020		1.33020		1.32480	1.32480			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.34580		1.34580		1.34030	1.34030			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24460		1.24460		1.24140	1.24140			0.00	12,446.00	10	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.24790		1.24790		1.24470	1.24470			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.25140		1.25140		1.24810	1.24810			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06330		1.06330		1.06510	1.06510			0.00	5,316.50	5	31,439.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06840		1.06840		1.07010	1.07010			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.07380		1.07380		1.07550	1.07550			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			9.00652		113.46438		8.93621	113.94001		8.41	0.00	423,449,066.16	3,732	107,191.00
R186	On 04/05/2017	Bond Future	8.44	Call	60.95000		0.06095		119.34000	0.11934	60.950	8.39	0.06	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	283.07000		0.28307		444.09000	0.44409	283.070	8.54	0.20	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,250.81000		1.25081		1,060.65000	1.06065	1,250.810	8.68	0.57	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	1,212.88000		1.21288		1,027.77000	1.02777	1,212.880	8.69	0.56	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	500.89000		0.50089		421.40000	0.42140	500.890	8.84	0.30	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			9.05901		110.32568		8.98570	110.81072		8.70	0.00	0.00	0	9,133.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,980.18000		2.98018		2,731.15000	2.73115	2,980.180	8.91	0.59	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,435.96000		1.43596		1,296.28000	1.29628	1,435.960	9.22	0.36	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,123.58000		1.12358		1,010.51000	1.01051	1,123.580	9.32	0.30	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			9.10547		112.48267		9.02869	112.97953		8.55	0.00	0.00	0	1.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future			297.84975		297.84975		297.66736	297.66736			0.00	0.00	0	1,063.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 03/08/2017	Bond Future		296.68837	296.68837		296.50510	296.50510			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future		302.55891	302.55891		302.37661	302.37661			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future		241.33226	241.33226		241.62942	241.62942			0.00	0.00	0	33,327.00
R202	On 03/08/2017	Bond Future		242.31577	242.31577		242.62072	242.62072			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future		247.11033	247.11033		247.42514	247.42514			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future		8.36572	98.66735		8.31524	98.89241		5.98	0.00	0.00	0	19,743.00
R2023	On 03/08/2017	Bond Future		8.39786	100.54912		8.34447	100.77886		5.79	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future		8.42744	98.58342		8.37047	98.81964		5.25	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future		7.45662	101.45140		7.44171	101.45661		0.29	0.00	0.00	0	31,101.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		9.39733	91.89328		9.32217	92.40704			0.00	15,713,750.88	171	31,709.00
R2030	On 03/08/2017	Bond Future		9.45520	89.63917		9.37736	90.16299			0.00	0.00	0	3,410.00
R2030	On 02/11/2017	Bond Future		9.50331	91.39186		9.42254	91.92781			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		9.57159	90.48616		9.49647	91.03370		12.23	0.00	0.00	0	22,637.00
R2032	On 03/08/2017	Bond Future		9.62760	92.21186		9.54998	92.77022		12.15	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.68070	89.85602		9.60026	90.42717		12.08	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.73677	94.44058		9.66672	94.99781			0.00	0.00	0	8,780.00
R2035	On 03/08/2017	Bond Future		9.79351	96.24174		9.72120	96.80995			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.84948	93.62117		9.77463	94.20240			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.81815	90.87636		9.74815	91.43000		13.79	0.00	0.00	0	55,012.00
R2037	On 03/08/2017	Bond Future		9.87938	88.35243		9.80713	88.91694		14.37	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.93178	90.08001		9.85711	90.65741		14.36	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.62817	103.59751		7.59123	103.65305		1.30	0.00	0.00	0	28,589.00
R204	On 03/08/2017	Bond Future		7.60975	101.53314		7.56540	101.59008		1.30	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.53234	103.51825		7.47566	103.57840		0.86	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

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
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.87308		94.55574		9.80308	95.14803		14.43	0.00	0.00	0	9,600.00
R2040	On 03/08/2017	Bond Future			9.93413		91.85158		9.86191	92.45542		15.05	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.98649		93.64758		9.91189	94.26513		15.07	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.89756		91.62482		9.82756	92.22200		15.12	0.00	0.00	0	23,891.00
R2044	On 03/08/2017	Bond Future			9.95687		88.98987		9.88468	89.59882		15.78	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			10.00772		90.72990		9.93321	91.35259		15.83	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.88577		90.73835		9.81573	91.34932		15.71	0.00	0.00	0	77,183.00
R2048	On 03/08/2017	Bond Future			9.93919		92.46895		9.86705	93.09187		15.66	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future			9.99173		89.83801		9.91724	90.47504		15.68	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future			7.81869		100.91320		7.77243	101.02255		2.31	0.00	0.00	0	76,368.00
R207	On 03/08/2017	Bond Future			7.83321		99.19461		7.78154	99.30638		2.32	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,009.71000		1.00971		1,097.02000	1.09702	1,009.710	2.45	0.72	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.81453		101.13405		7.75549	101.25006		1.91	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.96230		96.71710		7.90625	96.89739		3.73	0.00	0.00	0	23,301.00
R208	On 03/08/2017	Bond Future			7.97918		98.56172		7.91867	98.74578		3.69	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.98392		97.08610		7.91769	97.27575		3.14	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.73554		70.79308		9.67054	71.22221		14.36	0.00	2,265,378.56	32	61,996.00
R209	On 04/05/2017	Bond Future	8.93	Call	17.29000		0.01729		38.30000	0.03830	17.290	14.17	0.02	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,954.81000		2.95481		2,647.35000	2.64735	2,954.810	14.44	0.84	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,457.03000		1.45703		1,279.91000	1.27991	1,457.030	14.73	0.60	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.78804		72.14325		9.72113	72.58079		14.37	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.83786		70.40320		9.76878	70.85078		14.46	0.00	0.00	0	901.00
R209	On 02/11/2017	Bond Future	8.30	Call	288.76000		0.28876		340.10000	0.34010	288.760	13.88	0.09	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,069.33000		1.06933		1,203.66000	1.20366	1,069.330	14.30	0.25	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	10.00	Put	2,683.41000		2.68341		2,520.34000	2.52034	2,683.410	15.16	0.43	0.00	0	3,360.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			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
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future	182.80708		182.80708		182.79742	182.79742			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future	186.32619		186.32619		186.31781	186.31781			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future	187.60117		187.60117		187.59574	187.59574			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/05/2017	Bond Future	147.83681		147.83681		147.56558	147.56558			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future	148.64974		148.64974		148.37462	148.37462			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	151.59110		151.59110		151.31285	151.31285			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.44009	82.69565		9.36492	83.19487			11.93	0.00	0.00	0	45,201.00
R213	On 03/08/2017	Bond Future	9.49061	84.27279		9.41298	84.78184			11.89	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.54027	82.36935		9.45986	82.89006			11.86	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.82520	70.82334		9.75516	71.30454			15.13	0.00	0.00	0	35,332.00
R214	On 03/08/2017	Bond Future	9.87657	72.17405		9.80450	72.66471			15.13	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.92704	70.28774		9.85271	70.78942			15.26	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	23,600.80000	23,600.80000		23,434.72000	23,434.72000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	10.03470	10.03470		9.97120	9.97120			15.02	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.70580	3.70580		3.66810	3.66810			17.13	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.44350	1.44350		1.43480	1.43480				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.42090	1.42090		1.41190	1.41190				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.40050	1.40050		1.39110	1.39110				0.00	0.00	0	0.00
Total for Derivatives :												4,990,199,452.04	328,742	3,791,998.00

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
Grand Total:											4,990,199,452.04	328,742	3,791,998.00