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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/04/2017

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 12/04/2017	Any day expiry	13.61750	13.61750		13.87970	13.87970		22.90	0.00	13,617,500.00	1,000	0.00	
\$ / R	On 13/04/2017	Any day expiry	13.69380	13.69380		13.87970	13.87970		24.11	0.00	0.00	0	722.00	
\$ / R	On 13/04/2017	Any day expiry	13.00	Call	694.02940	0.69403	882.82870	0.88283	694.029	36.16	1.00	0	20,000.00	
\$ / R	On 13/04/2017	Any day expiry	13.50	Call	210.50060	0.21050	402.29380	0.40229	210.501	27.55	0.84	0	20,000.00	
\$ / R	On 18/04/2017	Any day expiry	13.69380	13.69380		13.88860	13.88860		19.54	0.00	0.00	0	1,450.00	
\$ / R	On 19/04/2017	Any day expiry	13.68470	13.68470		13.60930	13.60930		19.97	0.00	0.00	0	0.00	
\$ / R	On 19/04/2017	Any day expiry	13.62	Call	190.43470	0.19043	0.00000	0.00000	190.435	20.68	0.57	38,881,770.10	5,000	2,500.00
\$ / R	On 20/04/2017	Any day expiry	13.68700	13.68700		13.89040	13.89040		19.69	0.00	0.00	0	0.00	
\$ / R	On 21/04/2017	Any day expiry	13.68930	13.68930		13.89120	13.89120		19.48	0.00	0.00	0	70.00	
\$ / R	On 24/04/2017	Any day expiry	13.69620	13.69620		13.89380	13.89380		18.36	0.00	0.00	0	0.00	
\$ / R	On 24/04/2017	Any day expiry	13.89	Call	112.64830	0.11265	208.18920	0.20819	112.648	19.48	0.35	0	2,500.00	
\$ / R	On 25/04/2017	Any day expiry	13.69850	13.69850		13.89670	13.89670		18.30	0.00	0.00	0	40.00	
\$ / R	On 25/04/2017	Any day expiry	13.06	Call	662.02310	0.66202	855.39800	0.85540	662.023	19.72	0.90	0	100.00	
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	108.76270	0.10876	72.30060	0.07230	108.763	18.74	0.33	0	60.00	
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	248.57420	0.24857	169.94790	0.16995	248.574	18.70	0.58	0	1,000.00	
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	467.85070	0.46785	339.82190	0.33982	467.851	19.92	0.77	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 25/04/2017	Any day expiry	15.06	Call	11.15360	0.01115	20.06510	0.02007	11.154	28.06	0.04	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	3.90690	0.00391	7.83090	0.00783	3.907	32.15	0.01	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	1.07190	0.00107	1.91230	0.00191	1.072	38.21	0.00	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.70560	13.70560	13.90520	13.90520		18.21	0.00	0.00	0	2,081.00
\$ / R	On 28/04/2017	Any day expiry	13.00	Call	726.89460	0.72689	924.19230	0.92419	726.895	18.68	0.91	0.00	0	1,500.00
\$ / R	On 02/05/2017	Any day expiry			13.71510	13.71510	13.91670	13.91670		17.75	0.00	0.00	0	0.00
\$ / R	On 02/05/2017	Any day expiry	12.60	Put	12.81470	0.01281	12.47060	0.01247	12.815	21.59	0.04	0.00	0	10,000.00
\$ / R	On 02/05/2017	Any day expiry	13.56	Call	311.12920	0.31113	457.04260	0.45704	311.129	17.68	0.62	0.00	0	10,000.00
\$ / R	On 04/05/2017	Any day expiry			13.71980	13.71980	13.92240	13.92240		17.85	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.22	Put	60.24730	0.06025	27.78300	0.02778	60.247	17.30	0.19	0.00	0	25,000.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	274.97970	0.27498	403.74400	0.40374	274.980	17.79	0.56	0.00	0	1,000.00
\$ / R	On 11/05/2017	Any day expiry			13.73640	13.73640	13.94250	13.94250		17.91	0.00	0.00	0	70.00
\$ / R	On 11/05/2017	Any day expiry	13.00	Put	30.98720	0.03099	30.81850	0.03082	30.987	15.81	0.10	0.00	0	34,000.00
\$ / R	On 11/05/2017	Any day expiry	15.00	Call	35.77880	0.03578	48.68080	0.04868	35.779	22.74	0.09	0.00	0	34,000.00
\$ / R	On 12/05/2017	Any day expiry			13.73870	13.73870	13.78590	13.78590		17.95	0.00	0.00	0	0.00
\$ / R	On 12/05/2017	Any day expiry	14.25	Call	119.17940	0.11918	0.00000	0.00000	119.179	19.38	0.26	2,732,710.03	750	750.00
\$ / R	On 15/05/2017	Any day expiry			13.74580	13.74580	13.95390	13.95390		17.74	0.00	0.00	0	10.00
\$ / R	On 19/05/2017	Any day expiry			13.75530	13.75530	13.71000	13.71000		17.70	0.00	7,814,700.00	570	570.00
\$ / R	On 26/05/2017	Any day expiry			13.77200	13.77200	13.98080	13.98080		17.38	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	200.38840	0.20039	137.20600	0.13721	200.388	16.84	0.36	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	19.68530	0.01969	26.86580	0.02687	19.685	24.23	0.04	0.00	0	60.00
\$ / R	On 31/05/2017	Any day expiry			13.78400	13.78400	13.99310	13.99310		17.24	0.00	0.00	0	40.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.82940	13.82940	14.03950	14.03950		16.87	0.00	4,198,716,475.20	303,608	1,011,650.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	10.61070	0.01061	9.83380	0.00983	10.611	19.19	0.02	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	13.21940	0.01322	12.08280	0.01208	13.219	17.97	0.03	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	14.66840	0.01467	13.31150	0.01331	14.668	17.41	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	17.23900	0.01724	15.46100	0.01546	17.239	16.58	0.04	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	25.04770	0.02505	20.11430	0.02011	25.048	15.49	0.06	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	1,217.35400	1.21735	1,413.28140	1.41328	1,217.354	15.54	0.91	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	44.41030	0.04441	28.17620	0.02818	44.410	15.56	0.10	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	1,119.82660	1.11983	1,311.84870	1.31185	1,119.827	15.58	0.89	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	55.68420	0.05568	36.03080	0.03603	55.684	15.59	0.12	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	70.69370	0.07069	46.70630	0.04671	70.694	15.63	0.14	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	983.43480	0.98343	1,168.61190	1.16861	983.435	15.64	0.85	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	918.00970	0.91801	1,099.21520	1.09922	918.010	15.67	0.83	0.00	0	2,378.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	88.60970	0.08861	59.71520	0.05972	88.610	15.67	0.17	0.00	0	48,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	716.08390	0.71608	878.27210	0.87827	716.084	15.92	0.74	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	166.40050	0.16640	115.64260	0.11564	166.400	15.97	0.27	0.00	0	1,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	669.34710	0.66935	824.78510	0.82479	669.347	16.03	0.71	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	637.23560	0.63724	788.53470	0.78853	637.236	16.12	0.69	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	600.11850	0.60012	746.61910	0.74662	600.118	16.21	0.67	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	240.96800	0.24097	173.30870	0.17331	240.968	16.30	0.35	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	570.36800	0.57037	712.80870	0.71281	570.368	16.30	0.65	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	327.68470	0.32768	244.28270	0.24428	327.685	16.61	0.43	0.00	0	250.00

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	13.70	Call	462.07240	0.46207	587.93700	0.58794	462.072	16.63	0.57	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	414.22360	0.41422	531.77160	0.53177	414.224	16.79	0.53	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	401.26360	0.40126	306.23220	0.30623	401.264	16.84	0.49	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	424.18120	0.42418	325.42370	0.32542	424.181	16.93	0.50	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	333.74660	0.33375	431.77530	0.43178	333.747	17.26	0.45	0.00	0	1,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	504.34660	0.50435	392.27530	0.39228	504.347	17.26	0.55	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	319.66400	0.31966	413.69520	0.41370	319.664	17.36	0.43	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	576.95580	0.57696	455.33970	0.45534	576.956	17.54	0.59	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	590.59910	0.59060	467.49390	0.46749	590.599	17.59	0.60	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	625.27330	0.62527	498.52700	0.49853	625.273	17.72	0.61	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	660.73130	0.66073	530.45230	0.53045	660.731	17.85	0.63	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	254.52720	0.25453	332.96540	0.33297	254.527	17.90	0.36	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	251.77070	0.25177	329.52070	0.32952	251.771	17.93	0.36	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	733.87210	0.73387	596.85580	0.59686	733.872	18.11	0.66	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	193.79410	0.19379	256.46100	0.25646	193.794	18.55	0.29	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	146.04070	0.14604	197.39170	0.19739	146.041	19.10	0.23	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,185.02960	1.18503	1,020.24460	1.02024	1,185.030	19.39	0.80	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	109.73140	0.10973	150.78140	0.15078	109.731	19.63	0.18	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	92.49350	0.09249	128.35010	0.12835	92.494	19.94	0.15	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	69.82740	0.06983	98.35050	0.09835	69.827	20.48	0.12	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,733.09890	1.73310	1,548.59070	1.54859	1,733.099	20.69	0.89	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	62.49890	0.06250	88.09070	0.08809	62.499	20.69	0.11	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	46.03520	0.04604	63.90110	0.06390	46.035	21.30	0.08	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,996.63520	1.99664	1,804.40110	1.80440	1,996.635	21.30	0.92	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	42.69950	0.04270	58.98110	0.05898	42.699	21.45	0.08	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	42.24450	0.04224	58.31060	0.05831	42.244	21.47	0.08	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	36.40860	0.03641	49.69830	0.04970	36.409	21.78	0.07	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	32.78530	0.03279	44.35370	0.04435	32.785	21.99	0.06	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	29.55830	0.02956	39.60110	0.03960	29.558	22.21	0.05	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	27.79390	0.02779	37.00580	0.03701	27.794	22.34	0.05	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	18.98070	0.01898	21.92520	0.02193	18.981	23.70	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	12.64750	0.01265	17.58940	0.01759	12.648	29.79	0.02	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	7.00190	0.00700	11.29000	0.01129	7.002	29.79	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	1.87090	0.00187	3.27420	0.00327	1.871	29.79	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.85090	13.85090	14.06140	14.06140		16.85	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	256.65520	0.25666	186.61410	0.18661	256.655	16.30	0.35	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	31.95130	0.03195	43.22980	0.04323	31.951	21.29	0.06	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.85570	13.85570	14.06630	14.06630		16.85	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			13.86760	13.86760	14.07850	14.07850		16.78	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	393.40910	0.39341	491.81550	0.49182	393.409	17.13	0.47	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.87960	13.87960	14.09070	14.09070		16.81	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	384.39390	0.38439	476.75420	0.47675	384.394	17.21	0.45	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.88430	13.88430	14.09560	14.09560		16.83	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	503.25900	0.50326	395.48770	0.39549	503.259	16.95	0.51	0.00	0	1,000.00

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\$ / R	On 12/07/2017	Any day expiry	17.98	Call	30.63570	0.03064	26.91720	0.02692	30.636	28.48	0.04	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.90580	13.90580	14.11730	14.11730		16.79	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.91530	13.91530	14.12700	14.12700		16.74	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	182.60930	0.18261	130.75250	0.13075	182.609	15.71	0.25	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	357.78500	0.35779	437.89310	0.43789	357.785	17.58	0.40	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.92000	13.92000	14.13180	14.13180		16.74	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	295.39370	0.29539	221.04140	0.22104	295.394	16.16	0.35	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	49.91000	0.04991	65.14330	0.06514	49.910	21.17	0.07	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.92950	13.92950	14.14140	14.14140		16.78	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.95560	13.95560	14.16800	14.16800		16.74	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.99830	13.99830	14.21140	14.21140		16.70	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	327.31950	0.32732	252.78280	0.25278	327.320	15.97	0.34	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	71.20540	0.07121	87.53490	0.08753	71.205	21.18	0.09	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.04580	14.04580	14.25970	14.25970		16.68	0.00	105,792,965.60	7,532	51,304.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	46.20240	0.04620	41.14370	0.04114	46.202	16.45	0.07	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	85.12670	0.08513	70.90940	0.07091	85.127	15.46	0.12	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	130.31070	0.13031	97.87100	0.09787	130.311	15.27	0.17	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	176.90150	0.17690	132.25580	0.13226	176.902	15.41	0.21	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	1,222.70150	1.22270	1,391.95580	1.39196	1,222.701	15.41	0.79	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	215.61430	0.21561	164.20810	0.16421	215.614	15.51	0.24	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	302.81580	0.30282	236.87440	0.23687	302.816	15.74	0.31	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	889.21780	0.88922	1,029.36560	1.02937	889.218	15.88	0.67	0.00	0	5,730.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	400.64270	0.40064	0.00000	0.00000	400.643	16.07	0.37	1,172,735,983.71	226,200	226,200.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	457.85060	0.45785	368.02820	0.36803	457.851	16.24	0.40	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	462.80450	0.46280	372.38450	0.37238	462.804	16.26	0.40	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	555.32370	0.55532	651.78950	0.65179	555.324	16.94	0.48	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	722.07510	0.72208	603.33490	0.60333	722.075	16.97	0.52	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	786.26700	0.78627	661.86120	0.66186	786.267	17.14	0.55	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	508.61380	0.50861	597.58620	0.59759	508.614	17.16	0.45	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	886.84900	0.88685	754.81470	0.75481	886.849	17.40	0.58	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	453.35450	0.45335	533.75370	0.53375	453.354	17.46	0.41	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	438.28320	0.43828	516.28080	0.51628	438.283	17.54	0.40	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	390.76760	0.39077	461.01380	0.46101	390.768	17.84	0.37	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	324.21420	0.32421	382.85900	0.38286	324.214	18.33	0.31	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	164.84680	0.16485	198.36860	0.19837	164.847	19.84	0.18	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	125.44770	0.12545	150.98920	0.15099	125.448	20.35	0.14	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	96.06670	0.09607	115.48410	0.11548	96.067	20.86	0.11	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	80.20990	0.08021	101.22770	0.10123	80.210	20.86	0.09	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	77.84550	0.07785	99.26040	0.09926	77.846	20.85	0.09	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	27.44340	0.02744	43.25480	0.04325	27.443	20.40	0.04	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.06710	14.06710	14.28140	14.28140		16.65	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	350.86960	0.35087	277.27300	0.27727	350.870	15.87	0.33	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	81.98230	0.08198	103.34020	0.10334	81.982	20.87	0.09	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			14.06950	14.06950	14.28380	14.28380		16.65	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 23/10/2017	Any day expiry		14.12880	14.12880		14.34430	14.34430		16.69	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry		14.13820	14.13820		14.35400	14.35400		16.70	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	371.57190	0.37157	299.81460	0.29981	371.572	15.79	0.32	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	100.21580	0.10022	114.97640	0.11498	100.216	21.18	0.10	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry		14.17840	14.17840		14.39530	14.39530		16.71	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry		14.21390	14.21390		14.43170	14.43170		16.68	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	390.59920	0.39060	320.29820	0.32030	390.599	15.73	0.32	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	121.80760	0.12181	135.19600	0.13520	121.808	21.42	0.11	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future		14.26120	14.26120		14.48020	14.48020		16.70	0.00	30,975,326.40	2,172	93,446.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	45.70710	0.04571	42.16140	0.04216	45.707	15.37	0.06	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	66.52270	0.06652	58.95200	0.05895	66.523	15.35	0.08	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	89.29900	0.08930	77.03460	0.07703	89.299	15.33	0.10	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	114.77340	0.11477	97.09550	0.09710	114.773	15.32	0.12	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	130.24670	0.13025	109.24060	0.10924	130.247	15.31	0.13	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	156.36080	0.15636	129.72110	0.12972	156.361	15.30	0.16	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	236.12380	0.23612	189.41760	0.18942	236.124	15.38	0.21	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	270.90390	0.27090	217.19730	0.21720	270.904	15.46	0.24	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	346.51830	0.34652	282.86810	0.28287	346.518	15.62	0.28	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	364.54300	0.36454	298.67180	0.29867	364.543	15.65	0.29	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	1,163.49730	1.16350	1,312.15320	1.31215	1,163.497	15.72	0.69	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	592.04530	0.59205	495.14100	0.49514	592.045	16.24	0.40	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	639.27230	0.63927	538.01650	0.53802	639.272	16.36	0.42	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	933.93160	0.93393	809.37320	0.80937	933.932	17.05	0.52	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	537.75640	0.53776	612.47830	0.61248	537.756	17.76	0.39	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	508.95640	0.50896	579.38440	0.57938	508.956	17.93	0.38	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	506.42630	0.50643	576.46820	0.57647	506.426	17.94	0.37	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	326.79100	0.32679	375.57920	0.37558	326.791	19.15	0.26	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	186.67920	0.18668	214.11110	0.21411	186.679	20.43	0.16	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	183.45260	0.18345	210.03450	0.21003	183.453	20.48	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	181.07640	0.18108	207.03460	0.20703	181.076	20.53	0.15	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	177.97270	0.17797	203.11190	0.20311	177.973	20.58	0.15	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	127.21550	0.12722	139.51180	0.13951	127.215	21.72	0.11	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry		14.27060	14.27060		14.48990	14.48990		16.70	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	405.13860	0.40514	334.73140	0.33473	405.139	15.73	0.31	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	134.33050	0.13433	147.69380	0.14769	134.330	21.67	0.12	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry		14.39610	14.39610		14.61870	14.61870		16.76	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		14.40080	14.40080		14.62360	14.62360		16.76	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future		14.47670	14.47670		14.70140	14.70140		16.80	0.00	0.00	0	280.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	276.82050	0.27682	228.08620	0.22809	276.820	15.32	0.21	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	619.97290	0.61997	692.18330	0.69218	619.973	18.02	0.39	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry		14.56510	14.56510		14.79280	14.79280		16.84	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,273.33670	1.27334	1,140.17590	1.14018	1,273.337	17.38	0.53	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	615.43350	0.61543	684.60880	0.68461	615.433	18.37	0.37	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry		14.60460	14.60460		14.83360	14.83360		16.96	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 15/05/2018	Any day expiry		14.61440	14.61440		14.84380	14.84380		16.97	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future		14.69830	14.69830		14.93050	14.93050		17.16	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	35.21730	0.03522	42.70160	0.04270	35.217	15.33	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	322.92500	0.32292	265.95180	0.26595	322.925	15.35	0.21	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	544.47700	0.54448	470.05290	0.47005	544.477	16.04	0.30	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	609.37800	0.60938	675.89620	0.67590	609.378	19.00	0.34	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry		14.83650	14.83650		15.07340	15.07340		17.41	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future		14.92290	14.92290		15.16270	15.16270		17.50	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry		15.06350	15.06350		15.30810	15.30810		17.68	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future		15.14000	15.14000		15.38720	15.38720		17.79	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry		15.29060	15.29060		15.54290	15.54290		17.92	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		15.37200	15.37200		15.62710	15.62710		18.00	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future		13.82940	13.82940		14.03950	14.03950		16.87	0.00	0.00	0	495.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future		14.04580	14.04580		14.25970	14.25970		16.68	0.00	0.00	0	27.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future		14.26120	14.26120		14.48020	14.48020		16.70	0.00	42,783.60	3	42.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		14.47670	14.47670		14.70140	14.70140		16.80	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		14.69830	14.69830		14.93050	14.93050		17.16	0.00	0.00	0	47.00
£ / R	On 13/04/2017	Any day expiry		17.13460	17.13460		17.30840	17.30840		26.94	0.00	0.00	0	61.00
£ / R	On 24/04/2017	Any day expiry		17.12930	17.12930		17.32550	17.32550		19.13	0.00	0.00	0	10.00
£ / R	On 25/04/2017	Any day expiry		17.14120	17.14120		17.33280	17.33280		19.16	0.00	0.00	0	182.00
£ / R	On 28/04/2017	Any day expiry		17.15130	17.15130		17.34450	17.34450		19.25	0.00	0.00	0	97.00
£ / R	On 31/05/2017	Any day expiry		17.26360	17.26360		17.47050	17.47050		18.01	0.00	0.00	0	7.00
£ / R	On 19/06/2017	Foreign Exchange Future		17.32840	17.32840		17.53720	17.53720		17.80	0.00	18,194,820.00	1,050	58,099.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	1,004.10720	1.00411	1,162.22550	1.16223	1,004.107	16.51	0.77	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	460.65910	0.46066	541.13100	0.54113	460.659	18.08	0.47	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	123.75290	0.12375	150.47940	0.15048	123.753	20.51	0.16	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future		17.64310	17.64310		17.85900	17.85900		17.60	0.00	0.00	0	1,786.00
£ / R	On 18/12/2017	Foreign Exchange Future		17.96540	17.96540		18.18610	18.18610		16.72	0.00	0.00	0	215.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.12663	0.12663		0.12821	0.12821		22.18	0.00	0.00	0	3,823.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.12914	0.12914		0.13076	0.13076		20.07	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.13173	0.13173		0.13341	0.13341		19.61	0.00	0.00	0	0.00
€ / R	On 13/04/2017	Any day expiry		14.54610	14.54610		14.74470	14.74470		19.77	0.00	0.00	0	45.00
€ / R	On 28/04/2017	Any day expiry		14.54930	14.54930		14.76050	14.76050		17.32	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future		14.72950	14.72950		14.96130	14.96130		15.84	0.00	35,188,775.50	2,389	110,085.00
€ / R	On 18/09/2017	Foreign Exchange Future		15.03150	15.03150		15.26900	15.26900		15.59	0.00	2,405,040.00	160	7,014.00
€ / R	On 18/12/2017	Foreign Exchange Future		15.33850	15.33850		15.58430	15.58430		15.71	0.00	64,559,746.50	4,209	4,478.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	236.44820	0.23645	193.25750	0.19326	236.448	14.78	0.21	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	459.30820	0.45931	537.48730	0.53749	459.308	16.97	0.34	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future		15.65690	15.65690		15.90780	15.90780		15.80	0.00	0.00	0	1,115.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 17/12/2025	Interest Rate Swap	97.32102	97.32102	97.32102	97.90440	97.90440				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	94.40070	94.40070	94.40070	95.00986	95.00986				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	93.19275	93.19275	93.19275	93.81762	93.81762				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	95.32564	95.32564	95.32564	95.95123	95.95123				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	99.04485	99.04485	99.04485	99.66120	99.66120				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	97.66267	97.66267	97.66267	98.28767	98.28767				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	99.70307	99.70307	99.70307	100.32635	100.32635				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60705	99.60705	99.60705	99.60705	99.60705				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.62207	99.62207	99.62207	99.62504	99.62504				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.86521	99.86521	99.86521	99.87545	99.87545				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.87783	99.87783	99.87783	99.90151	99.90151				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	100.13102	100.13102	100.13102	100.17216	100.17216				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.89221	99.89221	99.89221	99.90190	99.90190				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.15983	99.15983	99.15983	99.18365	99.18365				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.81753	98.81753	98.81753	98.85751	98.85751				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.85776	98.85776	98.85776	98.92016	98.92016				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.34000	99.34000	99.34000	99.43000	99.43000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.84032	99.84032	99.84032	99.94241	99.94241				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.35050	100.35050	100.35050	100.47233	100.47233				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.53775	97.53775	97.53775	97.79302	97.79302				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.86249	96.86249	96.86249	97.13428	97.13428				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.15062	96.15062	96.15062	96.44523	96.44523				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.40030	96.40030	96.40030	96.72402	96.72402				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.63483	98.63483	98.63483	98.98241	98.98241				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.83006	98.83006	98.83006	99.19916	99.19916				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.07297	100.07297	100.07297	100.46089	100.46089				0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	529.86800	529.86800	529.86800	528.62500	528.62500				0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	539.97400	539.97400	539.97400	538.70600	538.70600				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	550.51700	550.51700	550.51700	549.23200	549.23200				0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	607.05700	607.05700	607.05700	603.74400	603.74400				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	618.63500	618.63500	618.63500	615.25800	615.25800				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	630.71400	630.71400	630.71400	627.28000	627.28000				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	549.96400	549.96400	549.96400	546.61700	546.61700				0.00	5,499,640.00	1	595.00
ALBI	On 03/08/2017	Index Future	560.45300	560.45300	560.45300	557.04200	557.04200				0.00	0.00	0	33.00
ALBI	On 02/11/2017	Index Future	571.39600	571.39600	571.39600	567.92600	567.92600				0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.34550	10.34550	10.34550	10.48420	10.48420			13.88	0.00	70,163,181.00	6,782	23,633.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.49430	10.49430	10.49430	10.63470	10.63470			13.61	0.00	0.00	0	4,105.00

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
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.64370		10.64370		10.78710	10.78710		13.21	0.00	0.00	0	58.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.43230		10.43230		10.52430	10.52430		14.88	0.00	104,323.00	10	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.61100		10.61100		10.70470	10.70470		14.52	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.78980		10.78980		10.88700	10.88700		14.26	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.81140		13.81140		14.01160	14.01160		16.08	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.11220		14.11220		14.31790	14.31790		16.04	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.42060		14.42060		14.63270	14.63270		16.17	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.99540		1.99540		2.02400	2.02400		16.06	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.01400		2.01400		2.04240	2.04240		15.63	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.03200		2.03200		2.06080	2.06080		15.53	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.98580		1.98580		2.01380	2.01380		17.40	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.98240		1.98240		2.01420	2.01420		15.69	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	10.73979		76.38759		10.83649	75.79402			0.00	0.00	0	2,000.00
ES33	On 03/08/2017	Bond Future	10.82888		77.84427		10.92887	77.23941			0.00	0.00	0	7,466.00
ES33	On 02/11/2017	Bond Future	10.91860		75.57159		11.02186	74.95595			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.90464		79.82308		10.99126	79.21963			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.99272		81.34534		11.08228	80.73026			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	11.08056		78.67164		11.17304	78.04576			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 04/05/2017	GOVI	548.30200		548.30200		544.96600	544.96600			0.00	0.00	0	405.00
GOVI	On 03/08/2017	GOVI	558.75900		558.75900		555.35900	555.35900			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	569.66900		569.66900		566.21100	566.21100			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.78210		1.78210		1.80930	1.80930		17.05	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.81260		1.81260		1.84030	1.84030		16.29	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.84210		1.84210		1.87040	1.87040		16.51	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	127.61444		127.61444		127.15349	127.15349			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	128.73700		128.73700		128.26701	128.26701			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	131.28089		131.28089		130.80338	130.80338			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	99.44265		99.44265		99.43741	99.43741			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	104.44500		104.44500		104.01652	104.01652			0.00	7,728,930.00	74	5,704.00
I2033	On 03/08/2017	Bond Future	106.45563		106.45563		106.01886	106.01886			0.00	7,877,716.62	74	430.00
I2033	On 02/11/2017	Bond Future	107.47804		107.47804		107.03415	107.03415			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	130.66034		130.66034		130.65348	130.65348			0.00	0.00	0	20,616.00
I2038	On 03/08/2017	Bond Future	131.67467		131.67467		131.66759	131.66759			0.00	0.00	0	201.00
I2038	On 02/11/2017	Bond Future	134.27667		134.27667		134.27128	134.27128			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	126.87499		126.87499		126.86820	126.86820			0.00	715,067,443.64	5,636	19,416.00
I2046	On 03/08/2017	Bond Future	129.31751		129.31751		129.31043	129.31043			0.00	728,833,486.36	5,636	6,273.00
I2046	On 02/11/2017	Bond Future	130.28210		130.28210		130.27655	130.27655			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	135.49191		135.49191		135.48453	135.48453			0.00	433,845,095.82	3,202	22,203.00
I2050	On 03/08/2017	Bond Future	136.43553		136.43553		136.42781	136.42781			0.00	436,866,567.06	3,202	3,504.00
I2050	On 02/11/2017	Bond Future	139.13161		139.13161		139.12538	139.12538			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	246.44400		246.44400		246.07800	246.07800			0.00	1,015,349,280.00	412	513.00
IGOV	On 03/08/2017	Index Future	251.18900		251.18900		250.81500	250.81500			0.00	1,034,898,680.00	412	709.00
IGOV	On 02/11/2017	Index Future	256.15200		256.15200		255.77500	255.77500			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future			7.42000		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
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			0.13220		0.13220		0.13420	0.13420			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.13180		0.13180		0.13380	0.13380			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.13130		0.13130		0.13360	0.13360			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.56310		9.56310		9.72970	9.72970		14.17	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.69300		9.69300		9.86210	9.86210		13.87	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.82260		9.82260		9.99590	9.99590		13.74	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.29820		1.29820		1.31360	1.31360			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.31450		1.31450		1.33010	1.33010			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32990		1.32990		1.34590	1.34590			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25300		1.25300		1.24910	1.24910			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25610		1.25610		1.25240	1.25240			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.25970		1.25970		1.25590	1.25590			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06510		1.06510		1.06570	1.06570			0.00	0.00	0	30,283.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07020		1.07020		1.07080	1.07080			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.07550		1.07550		1.07630	1.07630			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.85137		114.51762		8.94277	113.89551		8.48	0.00	13,398,561.54	117	106,804.00
R186	On 04/05/2017	Bond Future	8.44	Call	128.05000		0.12805		83.47000	0.08347	128.050	8.27	0.11	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	512.63000		0.51263		365.64000	0.36564	512.630	8.37	0.33	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	674.94000		0.67494		999.99000	0.99999	674.940	8.46	0.40	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	648.38000		0.64838		966.64000	0.96664	648.380	8.46	0.38	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	206.63000		0.20663		365.66000	0.36566	206.630	8.60	0.16	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.89740		111.39878		8.99264	110.76468		8.94	0.00	0.00	0	35,360.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,362.56000		2.36256		2,718.84000	2.71884	2,362.560	8.89	0.51	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,054.27000		1.05427		1,275.50000	1.27550	1,054.270	9.15	0.29	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	805.28000		0.80528		989.72000	0.98972	805.280	9.24	0.23	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.93745		113.57391		9.03647	112.92904		8.87	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/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	297.94800		297.94800		297.93217	297.93217			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future	296.78903		296.78903		296.77236	296.77236			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future	302.65362		302.65362		302.64082	302.64082			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	242.03383		242.03383		241.40120	241.40120			0.00	2,488,833,873.89	10,283	28,185.00
R202	On 03/08/2017	Bond Future	243.03112		243.03112		242.38575	242.38575			0.00	2,499,089,006.96	10,283	10,283.00
R202	On 02/11/2017	Bond Future	247.83343		247.83343		247.17878	247.17878			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	8.25706	99.15260		8.31811	98.87960			6.00	0.00	2,776,272.80	28	19,771.00
R2023	On 03/08/2017	Bond Future	8.28317	101.04346		8.34765	100.76516			5.92	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future	8.30671	99.08486		8.37459	98.80254			5.47	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	7.44821	101.45433		7.44632	101.45499			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	9.24223	92.95795		9.33353	92.32913				0.00	0.00	0	31,709.00
R2030	On 03/08/2017	Bond Future	9.29469	90.72396		9.38919	90.08311				0.00	0.00	0	3,410.00
R2030	On 02/11/2017	Bond Future	9.33771	92.49547		9.43522	91.84338				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	9.41674	91.62015		9.50797	90.94957			12.28	0.00	0.00	0	22,637.00
R2032	On 03/08/2017	Bond Future	9.46774	93.36731		9.56193	92.68393			12.43	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	9.51592	91.03168		9.61301	90.33629			12.46	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	9.59197	95.59808		9.68319	94.86634				0.00	0.00	0	8,780.00
R2035	On 03/08/2017	Bond Future	9.64417	97.42112		9.73826	96.67541				0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.69573	94.82113		9.79262	94.06219				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	9.67303	92.03019		9.76430	91.30178			13.79	0.00	10,123,320.90	110	54,902.00
R2037	On 03/08/2017	Bond Future	9.72971	89.52814		9.82386	88.78572			14.65	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future	9.77792	91.27626		9.87472	90.52071			14.76	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	7.57054	103.68418		7.59123	103.65305			1.27	0.00	0.00	0	28,589.00
R204	On 03/08/2017	Bond Future	7.54114	101.62125		7.56588	101.58946			1.30	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.45019	103.60546		7.47934	103.57450			0.91	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017		Bond Future	9.73302	95.74709		9.81925	95.01065		14.40	0.00	0.00	0	9,600.00
R2040	On 03/08/2017		Bond Future	9.78973	93.06546		9.87864	92.31496		15.32	0.00	0.00	0	0.00
R2040	On 02/11/2017		Bond Future	9.83809	94.88279		9.92948	94.11890		15.47	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	9.75764	92.82536		9.83881	92.12556		15.05	0.00	0.00	0	23,891.00
R2044	On 03/08/2017		Bond Future	9.81269	90.21324		9.89633	89.50007		16.03	0.00	0.00	0	0.00
R2044	On 02/11/2017		Bond Future	9.85964	91.97481		9.94554	91.24903		16.20	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	9.75132	91.91778		9.83240	91.20323		15.60	0.00	0.00	0	77,183.00
R2048	On 03/08/2017		Bond Future	9.80082	93.67064		9.88428	92.94239		15.85	0.00	0.00	0	170.00
R2048	On 02/11/2017		Bond Future	9.84957	91.06086		9.93532	90.31968		16.00	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	7.70425	101.18400		7.77095	101.02605		2.27	0.00	0.00	0	76,368.00
R207	On 03/08/2017		Bond Future	7.70587	99.47036		7.78018	99.30933		2.34	0.00	0.00	0	0.00
R207	On 03/08/2017	8.19	Call	1,208.24000	1.20824	1,091.59000	1.09159	1,208.240		2.42	0.79	0.00	0	51.00
R207	On 02/11/2017		Bond Future	7.67291	101.41262		7.75559	101.24986		2.04	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	7.85400	97.06583		7.91515	96.86874		3.70	0.00	0.00	0	23,301.00
R208	On 03/08/2017		Bond Future	7.86253	98.91692		7.92846	98.71597		3.74	0.00	0.00	0	0.00
R208	On 02/11/2017		Bond Future	7.85846	97.44575		7.92937	97.24228		3.34	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	9.58105	71.81955		9.67720	71.17806		14.36	0.00	46,898,166.15	653	61,343.00
R209	On 04/05/2017	8.93	Call	34.60000	0.03460	22.72000	0.02272	34.600		13.88	0.04	0.00	0	1,130.00
R209	On 04/05/2017	9.33	Put	2,088.24000	2.08824	2,622.08000	2.62208	2,088.240		14.12	0.75	0.00	0	1,130.00
R209	On 04/05/2017	9.63	Put	847.72000	0.84772	1,216.21000	1.21621	847.720		14.29	0.44	0.00	0	1,130.00
R209	On 03/08/2017		Bond Future	9.62913	73.18919		9.72804	72.53542		14.65	0.00	47,792,541.07	653	653.00
R209	On 02/11/2017		Bond Future	9.67464	71.46773		9.77625	70.80218		14.86	0.00	0.00	0	901.00
R209	On 02/11/2017	8.30	Call	431.24000	0.43124	322.84000	0.32284	431.240		14.28	0.12	0.00	0	2,800.00
R209	On 02/11/2017	9.00	Call	1,368.96000	1.36896	1,166.32000	1.16632	1,368.960		14.42	0.30	26,783,529.20	1,300	4,100.00

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	On 02/11/2017	Bond Future	10.00	Put	2,226.12000		2.22612	2,509.76000	2.50976	2,226.120	15.08	0.37	0.00	0	3,360.00	
R209	On 02/11/2017	Bond Future	10.60	Put	1,113.21000		1.11321	0.00000	0.00000	1,113.210	15.62	0.22	19,794,561.14	1,300	1,300.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			183.73954		183.73954	182.85918	182.85918				0.00	35,829,210.30	195	1,503.00
R210	On 03/08/2017	Bond Future			187.27685		187.27685	186.37919	186.37919				0.00	36,518,985.75	195	195.00
R210	On 02/11/2017	Bond Future			188.56577		188.56577	187.65293	187.65293				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			147.95116		147.95116	147.94330	147.94330				0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future			148.76653		148.76653	148.75830	148.75830				0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			151.70624		151.70624	151.69996	151.69996				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			9.28561		83.72623	9.37676	83.11596		11.98	0.00	0.00	0	45,201.00	
R213	On 03/08/2017	Bond Future			9.33120		85.32289	9.42528	84.70089		12.17	0.00	0.00	0	0.00	
R213	On 02/11/2017	Bond Future			9.37603		83.43786	9.47296	82.80492		12.24	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			9.68589		71.78584	9.77196	71.18862		15.08	0.00	0.00	0	35,332.00	
R214	On 03/08/2017	Bond Future			9.73334		73.15476	9.82184	72.54614		15.39	0.00	0.00	0	0.00	
R214	On 02/11/2017	Bond Future			9.78002		71.28582	9.87087	70.66630		15.65	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			23,238.10000		23,238.10000	23,578.61000	23,578.61000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future			9.89060		9.89060	10.01490	10.01490			14.52	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future			3.70270		3.70270	3.70700	3.70700			16.74	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future			1.42780		1.42780	1.44600	1.44600				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future			1.40600		1.40600	1.42310	1.42310				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future			1.38510		1.38510	1.40170	1.40170				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
Total for Derivatives :											15,375,730,969.84	605,201	4,119,489.00
Grand Total:											15,375,730,969.84	605,201	4,119,489.00