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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/02/2017

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 10/02/2017	Any day expiry		13.41300	13.41300		13.42000	13.42000		11.08	0.00	0.00	0	0.00
\$ / R	On 16/02/2017	Any day expiry		13.41740	13.41740		13.42020	13.42020		16.09	0.00	0.00	0	0.00
\$ / R	On 16/02/2017	Any day expiry	13.23	Put	48.22410	0.04822	57.20820	0.05721	48.224	17.49	0.26	0.00	0	20,000.00
\$ / R	On 17/02/2017	Any day expiry		13.41940	13.41940		13.42250	13.42250		16.63	0.00	0.00	0	788.00
\$ / R	On 17/02/2017	Any day expiry	13.61	Put	248.94390	0.24894	252.57010	0.25257	248.944	17.73	0.71	0.00	0	50,000.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	903.71660	0.90372	901.38910	0.90139	903.717	22.73	0.98	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	0.36150	0.00036	0.54280	0.00054	0.361	28.71	0.00	0.00	0	1,500.00
\$ / R	On 22/02/2017	Any day expiry		13.42950	13.42950		13.43450	13.43450		16.14	0.00	0.00	0	0.00
\$ / R	On 22/02/2017	Any day expiry	13.85	Call	40.79840	0.04080	44.04840	0.04405	40.798	17.94	0.18	0.00	0	5,000.00
\$ / R	On 23/02/2017	Any day expiry		13.43200	13.43200		13.43690	13.43690		16.21	0.00	0.00	0	0.00
\$ / R	On 23/02/2017	Any day expiry	13.30	Call	240.70230	0.24070	246.29610	0.24630	240.702	16.54	0.63	0.00	0	45,000.00
\$ / R	On 23/02/2017	Any day expiry	13.46	Put	178.83720	0.17884	181.54720	0.18155	178.837	16.25	0.52	0.00	0	36,000.00
\$ / R	On 23/02/2017	Any day expiry	13.60	Call	99.63630	0.09964	106.78140	0.10678	99.636	16.77	0.35	0.00	0	90,000.00
\$ / R	On 23/02/2017	Any day expiry	13.90	Call	37.40010	0.03740	42.47930	0.04248	37.400	17.89	0.16	0.00	0	45,000.00
\$ / R	On 24/02/2017	Any day expiry		13.43450	13.43450		13.43930	13.43930		16.28	0.00	0.00	0	3,920.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	207.73000	0.20773	210.88290	0.21088	207.730	16.44	0.55	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	3.06490	0.00306	1.76710	0.00177	3.065	27.72	0.01	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			13.44200	13.44200	13.44640	13.44640		15.96	0.00	0.00	0	1,673.00
\$ / R	On 28/02/2017	Any day expiry			13.44450	13.44450	13.44880	13.44880		16.06	0.00	0.00	0	1,153.00
\$ / R	On 01/03/2017	Any day expiry			13.44710	13.44710	13.45120	13.45120		16.15	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.47720	13.47720	13.47990	13.47990		16.12	0.00	453,602,120.40	33,657	381,988.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	6.23540	0.00624	7.01600	0.00702	6.235	17.47	0.02	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	14.80920	0.01481	16.30800	0.01631	14.809	16.29	0.05	0.00	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	29.97140	0.02997	32.38430	0.03238	29.971	15.31	0.10	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	68.87560	0.06888	0.00000	0.00000	68.876	15.40	0.20	5,359,668.42	2,000	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	71.19950	0.07120	74.43720	0.07444	71.199	15.42	0.20	0.00	0	95,792.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	78.50590	0.07851	81.79560	0.08180	78.506	15.47	0.22	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	81.05600	0.08106	84.35870	0.08436	81.056	15.48	0.23	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	97.57670	0.09758	100.93520	0.10094	97.577	15.57	0.26	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	112.99880	0.11300	116.36300	0.11636	112.999	15.65	0.29	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	129.97320	0.12997	133.30480	0.13330	129.973	15.73	0.32	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	375.73720	0.37574	381.69820	0.38170	375.737	15.81	0.65	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	148.53720	0.14854	151.79820	0.15180	148.537	15.81	0.35	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	152.44400	0.15244	155.68470	0.15568	152.444	15.82	0.35	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	187.93780	0.18794	192.75400	0.19275	187.938	16.83	0.41	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	171.90250	0.17190	176.55400	0.17655	171.903	17.01	0.38	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	119.62140	0.11962	123.53470	0.12353	119.621	17.72	0.28	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	115.31870	0.11532	0.00000	0.00000	115.319	17.80	0.28	7,383,408.90	2,000	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	101.40600	0.10141	104.97510	0.10498	101.406	18.05	0.25	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	99.55670	0.09956	103.08880	0.10309	99.557	18.08	0.24	0.00	0	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	622.35670	0.62236	623.18880	0.62319	622.357	18.08	0.76	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	705.59870	0.70560	706.05700	0.70606	705.599	18.44	0.79	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	67.02810	0.06703	69.91600	0.06992	67.028	18.77	0.17	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	56.34200	0.05634	59.00800	0.05901	56.342	19.05	0.15	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	879.14200	0.87914	879.10800	0.87911	879.142	19.05	0.85	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	46.43720	0.04644	48.86280	0.04886	46.437	19.35	0.13	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	969.23720	0.96924	968.96280	0.96896	969.237	19.35	0.87	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	42.98090	0.04298	45.31230	0.04531	42.981	19.47	0.12	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,005.78090	1.00578	1,005.41230	1.00541	1,005.781	19.47	0.88	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	38.27480	0.03827	40.46980	0.04047	38.275	19.66	0.11	1,424,025.20	1,000	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	37.54270	0.03754	39.71520	0.03972	37.543	19.69	0.10	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	30.36930	0.03037	32.30360	0.03230	30.369	20.02	0.09	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	18.15120	0.01815	19.45100	0.01945	18.151	20.74	0.05	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	17.02570	0.01703	18.22920	0.01823	17.026	20.80	0.05	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	15.30010	0.01530	16.35530	0.01636	15.300	20.90	0.05	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	14.04490	0.01404	14.99190	0.01499	14.045	20.99	0.04	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	11.33470	0.01133	12.04830	0.01205	11.335	21.19	0.04	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,761.37400	1.76137	1,759.15230	1.75915	1,761.374	21.46	0.97	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,889.28600	1.88929	1,886.89190	1.88689	1,889.286	21.73	0.98	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	5.01530	0.00502	5.20550	0.00521	5.015	21.98	0.02	0.00	0	30,000.00

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 13/03/2017	Foreign Exchange Future	15.50	Call	4.80530	0.00481	4.97950	0.00498	4.805	22.02	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,225.93780	2.22594	2,223.29410	2.22329	2,225.938	22.43	0.99	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,265.68270	2.26568	2,263.02270	2.26302	2,265.683	22.51	0.99	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	2.53910	0.00254	2.55850	0.00256	2.539	22.64	0.01	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	1.66880	0.00167	1.64380	0.00164	1.669	23.05	0.01	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	1.22260	0.00122	1.17720	0.00118	1.223	23.86	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	1.23210	0.00123	1.17010	0.00117	1.232	25.82	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,274.05840	3.27406	3,271.28210	3.27128	3,274.058	27.58	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	1.29870	0.00130	1.20830	0.00121	1.299	29.33	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	1.36580	0.00137	1.25750	0.00126	1.366	31.51	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.21470	0.00021	0.19050	0.00019	0.215	32.84	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.21020	0.00021	0.18650	0.00019	0.210	32.84	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.06270	0.00006	0.05450	0.00005	0.063	32.84	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.02680	0.00003	0.02300	0.00002	0.027	32.84	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00020	0.00000	0.00020	0.00000	0.000	32.84	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.51640	13.51640	13.51940	13.51940		16.48	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	310.50140	0.31050	312.13100	0.31213	310.501	16.48	0.48	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	16.87570	0.01688	17.86790	0.01787	16.876	20.99	0.04	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.52130	13.52130	13.52440	13.52440		16.54	0.00	673,675.00	50	4,209.00
\$ / R	On 11/04/2017	Any day expiry			13.54830	13.54830	13.55160	13.55160		16.62	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.55080	13.55080	13.55400	13.55400		16.63	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	323.50110	0.32350	328.30990	0.32831	323.501	16.93	0.47	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	280.81570	0.28082	285.29190	0.28529	280.816	17.26	0.42	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	628.55850	0.62856	629.33120	0.62933	628.558	17.73	0.64	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	5.33690	0.00534	5.22580	0.00523	5.337	24.15	0.01	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.55320	13.55320	13.55650	13.55650		16.68	0.00	0.00	0	408.00
\$ / R	On 18/04/2017	Any day expiry			13.56550	13.56550	13.56910	13.56910		16.69	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.57300	13.57300	13.57660	13.57660		16.82	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.58300	13.58300	13.58660	13.58660		16.95	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	367.88230	0.36788	370.07500	0.37008	367.882	16.78	0.45	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	546.49880	0.54650	547.71080	0.54771	546.499	17.46	0.56	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	757.80570	0.75781	758.02080	0.75802	757.806	18.23	0.66	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	87.57000	0.08757	89.95200	0.08995	87.570	20.52	0.14	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	44.33840	0.04434	46.33170	0.04633	44.338	21.72	0.08	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	14.92760	0.01493	15.25990	0.01526	14.928	23.23	0.03	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.59050	13.59050	13.59420	13.59420		17.03	0.00	0.00	0	2,200.00
\$ / R	On 04/05/2017	Any day expiry			13.60560	13.60560	13.60920	13.60920		17.07	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	423.64970	0.42365	428.99400	0.42899	423.650	17.19	0.50	0.00	0	1,500.00
\$ / R	On 26/05/2017	Any day expiry			13.66070	13.66070	13.66430	13.66430		17.29	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	418.94210	0.41894	420.58090	0.42058	418.942	17.05	0.43	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	75.82450	0.07582	77.08410	0.07708	75.824	22.04	0.10	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.72060	13.72060	13.72420	13.72420		17.29	0.00	92,641,491.20	6,752	207,937.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	148.36410	0.14836	150.29410	0.15029	148.364	15.94	0.20	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	230.21060	0.23021	232.18660	0.23219	230.211	16.16	0.27	0.00	0	69,520.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	664.88820	0.66489	669.08280	0.66908	664.888	16.97	0.58	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	546.15280	0.54615	0.00000	0.00000	546.153	17.28	0.47	1,611,608.16	250	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	629.61660	0.62962	629.12180	0.62912	629.617	17.55	0.51	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	654.49560	0.65450	653.88940	0.65389	654.496	17.64	0.52	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	738.25480	0.73825	737.28700	0.73729	738.255	17.90	0.55	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	458.85480	0.45885	461.48700	0.46149	458.855	17.90	0.45	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	812.42020	0.81242	811.14510	0.81115	812.420	18.12	0.58	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	826.21290	0.82621	824.88480	0.82488	826.213	18.16	0.59	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	861.09640	0.86110	859.63080	0.85963	861.096	18.26	0.60	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	896.53470	0.89653	894.93630	0.89494	896.535	18.36	0.61	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	378.66080	0.37866	380.58240	0.38058	378.661	18.42	0.38	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	969.02210	0.96902	967.16120	0.96716	969.022	18.56	0.63	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	317.62090	0.31762	319.11630	0.31912	317.621	18.91	0.33	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,409.61290	1.40961	1,407.27300	1.40727	1,409.613	19.72	0.74	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	199.34330	0.19934	200.47080	0.20047	199.343	20.22	0.22	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	165.80130	0.16580	166.81420	0.16681	165.801	20.64	0.19	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	154.13730	0.15414	155.10640	0.15511	154.137	20.80	0.18	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,933.53730	1.93354	1,930.90640	1.93091	1,933.537	20.80	0.82	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,185.39390	2.18539	2,182.65210	2.18265	2,185.394	21.27	0.85	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	125.99390	0.12599	126.85210	0.12685	125.994	21.27	0.15	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	119.88310	0.11988	120.71470	0.12071	119.883	21.39	0.14	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	119.03690	0.11904	119.86510	0.11987	119.037	21.40	0.14	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	107.87010	0.10787	108.64990	0.10865	107.870	21.63	0.13	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	100.61720	0.10062	101.36380	0.10136	100.617	21.80	0.12	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	93.91280	0.09391	94.62770	0.09463	93.913	21.97	0.11	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	90.13510	0.09014	90.83270	0.09083	90.135	22.07	0.11	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	67.87160	0.06787	69.18240	0.06918	67.872	23.00	0.08	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	29.56420	0.02956	31.80010	0.03180	29.564	25.38	0.04	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	18.64790	0.01865	20.24510	0.02025	18.648	25.38	0.03	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	6.72240	0.00672	7.45330	0.00745	6.722	25.38	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.74310	13.74310	13.74670	13.74670		17.40	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	454.08660	0.45409	454.29930	0.45430	454.087	16.99	0.41	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	104.12500	0.10412	104.65580	0.10466	104.125	21.92	0.12	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.74810	13.74810	13.75170	13.75170		17.41	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.77810	13.77810	13.78160	13.78160		17.37	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	722.67470	0.72267	721.05730	0.72106	722.675	17.75	0.52	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	55.18680	0.05519	56.84920	0.05685	55.187	25.28	0.06	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.80050	13.80050	13.80410	13.80410		17.45	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.81050	13.81050	13.81410	13.81410		17.43	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	339.40980	0.33941	339.61920	0.33962	339.410	16.45	0.32	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	473.51470	0.47351	474.21120	0.47421	473.515	18.34	0.41	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.81550	13.81550	13.81910	13.81910		17.44	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	479.25160	0.47925	478.47950	0.47848	479.252	16.95	0.40	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	124.31180	0.12431	124.21480	0.12421	124.312	21.99	0.13	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/07/2017	Any day expiry		13.82550	13.82550		13.82910	13.82910		17.49	0.00	0.00	0	890.00
\$ / R	On 29/08/2017	Any day expiry		13.89780	13.89780		13.90200	13.90200		17.53	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	502.07070	0.50207	500.66260	0.50066	502.071	16.89	0.38	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	149.22640	0.14923	149.07190	0.14907	149.226	22.16	0.14	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future		13.94760	13.94760		13.95260	13.95260		17.57	0.00	0.00	0	15,469.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	306.54370	0.30654	306.11190	0.30611	306.544	16.25	0.27	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	466.33780	0.46634	464.95320	0.46495	466.338	16.70	0.35	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	961.89650	0.96190	965.22170	0.96522	961.896	16.86	0.62	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	650.32380	0.65032	647.87440	0.64787	650.324	17.27	0.43	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	928.28300	0.92828	924.58470	0.92458	928.283	18.00	0.53	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	994.41150	0.99441	990.47050	0.99047	994.411	18.16	0.55	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,097.01490	1.09701	1,092.72550	1.09273	1,097.015	18.40	0.57	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	263.39540	0.26340	263.06300	0.26306	263.395	20.76	0.22	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	216.00440	0.21600	215.80020	0.21580	216.004	21.29	0.18	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	179.20410	0.17920	179.13520	0.17914	179.204	21.86	0.16	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	166.61200	0.16661	166.67970	0.16668	166.612	22.27	0.14	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	164.84410	0.16484	164.92940	0.16493	164.844	22.33	0.14	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	120.93260	0.12093	121.52420	0.12152	120.933	24.28	0.10	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry		13.97010	13.97010		13.97540	13.97540		17.56	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	520.07170	0.52007	518.36440	0.51836	520.072	16.86	0.37	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	171.84510	0.17185	172.02000	0.17201	171.845	22.46	0.15	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry		14.03480	14.03480		14.04130	14.04130		17.65	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry		14.04480	14.04480		14.05140	14.05140		17.66	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	535.49920	0.53550	533.26560	0.53327	535.499	16.82	0.36	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	192.77110	0.19277	193.18790	0.19319	192.771	22.77	0.15	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry		14.12430	14.12430		14.13210	14.13210		17.68	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	549.52360	0.54952	546.30250	0.54630	549.524	16.77	0.35	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	218.95830	0.21896	216.74790	0.21675	218.958	23.03	0.16	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future		14.17390	14.17390		14.18240	14.18240		17.71	0.00	0.00	0	15,866.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	91.35260	0.09135	90.04700	0.09005	91.353	14.59	0.10	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	443.06950	0.44307	441.10360	0.44110	443.069	16.49	0.30	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	491.16420	0.49116	488.80130	0.48880	491.164	16.59	0.32	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	821.65730	0.82166	817.42990	0.81743	821.657	17.48	0.44	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	874.45300	0.87445	869.97710	0.86998	874.453	17.62	0.45	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	910.46890	0.91047	905.82840	0.90583	910.469	17.71	0.46	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	928.56450	0.92856	923.83150	0.92383	928.564	17.75	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,131.09440	1.13109	1,125.44670	1.12545	1,131.094	18.19	0.52	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,150.93820	1.15094	1,145.20270	1.14520	1,150.938	18.23	0.53	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	398.99920	0.39900	399.74430	0.39974	398.999	20.57	0.27	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	354.30220	0.35430	355.05920	0.35506	354.302	20.95	0.24	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	320.33440	0.32033	321.10830	0.32111	320.334	21.29	0.22	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	288.71710	0.28872	289.54470	0.28954	288.717	21.74	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	285.39580	0.28540	286.23590	0.28624	285.396	21.81	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	282.94980	0.28295	283.79400	0.28379	282.950	21.87	0.20	0.00	0	16,000.00

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 18/12/2017	Foreign Exchange Future	17.24	Call	279.73800	0.27974	280.59820	0.28060	279.738	21.94	0.19	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	225.63000	0.22563	226.70670	0.22671	225.630	23.38	0.16	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.18380	14.18380	14.19240	14.19240		17.77	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	558.43350	0.55843	555.53510	0.55554	558.433	16.73	0.35	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	231.87310	0.23187	233.01790	0.23302	231.873	23.24	0.16	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.40060	14.40060	14.41080	14.41080		18.06	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.49360	14.49360	14.50350	14.50350		18.28	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,483.50910	1.48351	1,479.03580	1.47904	1,483.509	18.84	0.53	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	755.19810	0.75520	759.01310	0.75901	755.198	19.80	0.39	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.62930	14.62930	14.63880	14.63880		18.54	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	709.26350	0.70926	709.02090	0.70902	709.264	17.37	0.33	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.47720	13.47720	13.47990	13.47990		16.12	0.00	94,340.40	7	466.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.72060	13.72060	13.72420	13.72420		17.29	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.94760	13.94760	13.95260	13.95260		17.57	0.00	0.00	0	1.00
£ / R	On 28/02/2017	Any day expiry			16.74180	16.74180	16.87520	16.87520		21.16	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.78660	16.78660	16.91840	16.91840		20.47	0.00	67,230,333.00	4,005	47,104.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	25.48930	0.02549	33.24480	0.03324	25.489	25.34	0.05	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	5.47230	0.00547	6.20220	0.00620	5.472	32.57	0.01	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.84980	16.84980	16.98310	16.98310		20.25	0.00	1,819,152.00	108	270.00
£ / R	On 13/04/2017	Any day expiry			16.89570	16.89570	17.02980	17.02980		20.12	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.93760	16.93760	17.07180	17.07180		20.08	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			16.94810	16.94810	17.08240	17.08240		20.11	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.12980	17.12980	17.26500	17.26500		19.68	0.00	79,465,142.20	4,639	24,683.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.45660	17.45660	17.59560	17.59560		19.11	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.78900	17.78900	17.93420	17.93420		18.76	0.00	0.00	0	5,738.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11882	0.11882	0.11969	0.11969		23.14	0.00	0.00	0	42.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12152	0.12152	0.12240	0.12240		18.73	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12409	0.12409	0.12500	0.12500		16.12	0.00	0.00	0	0.00
€ / R	On 20/02/2017	Any day expiry			14.25910	14.25910	14.33290	14.33290		14.38	0.00	0.00	0	349.00
€ / R	On 24/02/2017	Any day expiry			14.27050	14.27050	14.34490	14.34490		14.72	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.28320	14.28320	14.35670	14.35670		14.72	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.32510	14.32510	14.39740	14.39740		14.93	0.00	7,520,677.50	525	71,214.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	39.27220	0.03927	34.69710	0.03470	39.272	14.11	0.13	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	8.15590	0.00816	11.23590	0.01124	8.156	19.39	0.03	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.33170	14.33170	14.40420	14.40420		15.04	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.38570	14.38570	14.45910	14.45910		15.23	0.00	14,375.00	1	9.00
€ / R	On 13/04/2017	Any day expiry			14.42970	14.42970	14.50370	14.50370		15.26	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.65310	14.65310	14.72730	14.72730		16.09	0.00	2,066,087.10	141	79,739.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.96750	14.96750	15.04390	15.04390		16.30	0.00	1,496,750.00	100	1,552.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.29000	15.29000	15.37050	15.37050		16.54	0.00	0.00	0	154.00

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		97.54266	97.54266		97.68096	97.68096			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		94.61022	94.61022		94.75290	94.75290			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		93.39539	93.39539		93.54037	93.54037			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		95.54949	95.54949		95.69278	95.69278			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		99.29119	99.29119		99.43153	99.43153			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		97.89498	97.89498		98.03883	98.03883			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.00292	100.00292		100.00292	100.00292			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.61130	99.61130		99.61235	99.61235			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.64186	99.64186		99.64228	99.64228			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.89758	99.89758		99.89789	99.89789			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.93159	99.93159		99.93395	99.93395			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.92539	99.92539		99.92582	99.92582			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.21466	99.21466		99.21710	99.21710			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.86854	98.86854		98.87323	98.87323			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.92204	98.92204		98.92816	98.92816			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.41000	99.41000		99.42000	99.42000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.91233	99.91233		99.92329	99.92329			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.60832	97.60832		97.67961	97.67961			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.91717	96.91717		96.99652	96.99652			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.19343	96.19343		96.27652	96.27652			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.45202	96.45202		96.53584	96.53584			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.70549	98.70549		98.78934	98.78934			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap		98.90206	98.90206		98.98903	98.98903			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future		526.45200	526.45200		526.22700	526.22700			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future		536.53300	536.53300		536.30600	536.30600			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		547.19700	547.19700		546.96000	546.96000			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future		608.97200	608.97200		608.39000	608.39000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		620.63300	620.63300		620.04300	620.04300			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		632.96800	632.96800		632.36000	632.36000			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		553.55300	553.55300		552.70800	552.70800			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future		564.15300	564.15300		563.29400	563.29400			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		575.36600	575.36600		574.48400	574.48400			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.30840	10.30840		10.28880	10.28880		12.74	0.00	20,616.80	2	15,286.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.47170	10.47170		10.45230	10.45230		13.48	0.00	79,899,071.00	7,630	7,655.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.62690	10.62690		10.60790	10.60790		13.52	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.78350	10.78350		10.76660	10.76660		13.36	0.00	0.00	0	33.00

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 13/03/2017	Foreign Exchange Future			10.30490		10.30490		10.26940	10.26940		13.98	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future			10.50100		10.50100		10.46560	10.46560		14.85	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future			10.68660		10.68660		10.65170	10.65170		14.69	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future			13.42060		13.42060		13.50870	13.50870		15.09	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future			13.74400		13.74400		13.83540	13.83540		16.71	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future			14.05770		14.05770		14.15280	14.15280		17.04	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future			1.95650		1.95650		1.96150	1.96150		15.39	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future			1.97190		1.97190		1.97780	1.97780		16.29	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future			1.98760		1.98760		1.99520	1.99520		16.38	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry			1.96350		1.96350		1.96910	1.96910		16.59	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future			1.92990		1.92990		1.93950	1.93950		15.69	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future			1.97500		1.97500		1.98480	1.98480		16.27	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			10.48248		78.00202		10.50914	77.83235			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future			10.56197		79.49553		10.58945	79.32302			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future			10.63820		77.28260		10.66674	77.10578			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			10.62257		81.84444		10.65433	81.61245			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future			10.70050		83.41127		10.73324	83.17521			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future			10.77432		80.80744		10.80827	80.56576			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	551.30100		551.30100		550.49600	550.49600			0.00	0.00	0	394.00
GOVI	On 03/08/2017	GOVI	561.85800		561.85800		561.04000	561.04000			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	573.02500		573.02500		572.18500	572.18500			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.73750		1.73750		1.73820	1.73820		16.34	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.77070		1.77070		1.77140	1.77140		16.72	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.80080		1.80080		1.80170	1.80170		17.10	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.78011		129.78011		129.69000	129.69000			0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future	130.95053		130.95053		130.85980	130.85980			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.57985		133.57985		133.48587	133.48587			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	101.83733		101.83733		101.73134	101.73134			0.00	0.00	0	2,272.00
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	108.54261		108.54261		108.54672	108.54672			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	110.64668		110.64668		110.65181	110.65181			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	111.77787		111.77787		111.78198	111.78198			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	136.01613		136.01613		136.02151	136.02151			0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future	137.13937		137.13937		137.14589	137.14589			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	139.89302		139.89302		139.89822	139.89822			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	133.98878		133.98878		133.71111	133.71111			0.00	0.00	0	19,696.00
I2046	On 03/08/2017	Bond Future	136.58599		136.58599		136.30419	136.30419			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	137.72426		137.72426		137.43533	137.43533			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	145.22964		145.22964		145.23535	145.23535			0.00	0.00	0	24,079.00
I2050	On 03/08/2017	Bond Future	146.36601		146.36601		146.37309	146.37309			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	149.30483		149.30483		149.31028	149.31028			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	254.45100		254.45100		254.26800	254.26800			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future	259.38300		259.38300		259.19900	259.19900			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future	264.59100		264.59100		264.40000	264.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	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 21/06/2017	Jibar Tradeable Future			7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future			7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.44000		92.56000		7.44000	92.56000			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			7.46000		92.54000		7.46000	92.54000			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			7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.52000		92.48000		7.52000	92.48000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.12950		0.12950		0.12950	0.12950			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12920		0.12920		0.12930	0.12930			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12920		0.12920		0.12920	0.12920			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.67940		9.67940		9.69190	9.69190		13.01	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.82570		9.82570		9.83890	9.83890		13.98	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.96450		9.96450		9.97850	9.97850		14.07	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.28150		1.28150		1.28100	1.28100			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.30070		1.30070		1.30040	1.30040			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.31750		1.31750		1.31730	1.31730			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24560		1.24560		1.25510	1.25510			0.00	37,368.00	30	1,350.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24850		1.24850		1.25800	1.25800			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25160		1.25160		1.26110	1.26110			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06290		1.06290		1.06810	1.06810			0.00	21,258.00	20	748.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06800		1.06800		1.07310	1.07310			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07310		1.07310		1.07820	1.07820			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.80995		114.80110		8.82593	114.69162		8.31	0.00	332,923,190.00	2,900	115,377.00
R186	On 04/05/2017	Bond Future	8.44	Call	787.77000		0.78777		765.53000	0.76553	787.770	8.10	0.29	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,443.36000		1.44336		1,406.20000	1.40620	1,443.360	8.20	0.44	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,394.16000		1.39416		1,450.72000	1.45072	1,394.160	8.29	0.41	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	798.77000		0.79877		838.72000	0.83872	798.770	8.43	0.28	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.85299		111.69614		8.86957	111.58500		8.63	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,646.59000		2.64659		2,708.91000	2.70891	2,646.590	8.57	0.49	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,356.56000		1.35656		1,397.39000	1.39739	1,356.560	8.84	0.30	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,091.92000		1.09192		1,127.05000	1.12705	1,091.920	8.93	0.26	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.88512		113.91676		8.90258	113.80221		8.40	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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 04/05/2017	Bond Future		302.12633	302.12633		301.61463	301.61463			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future		301.02941	301.02941		300.51048	300.51048			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future		307.07418	307.07418		306.54125	306.54125			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		250.05261	250.05261		250.06191	250.06191			0.00	0.00	0	33,863.00
R202	On 03/08/2017	Bond Future		251.20617	251.20617		251.21801	251.21801			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future		256.25023	256.25023		256.25951	256.25951			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		8.40556	98.49017		8.41642	98.44195		6.00	0.00	0.00	0	19,210.00
R2023	On 03/08/2017	Bond Future		8.43818	100.37606		8.44954	100.32737		5.74	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future		8.46233	98.43910		8.47462	98.38832		5.65	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		7.41842	101.46474		7.44145	101.45670		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		9.21008	93.18082		9.23119	93.03439			0.00	0.00	0	32,785.00
R2030	On 03/08/2017	Bond Future		9.26035	90.95839		9.28214	90.80954			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future		9.29742	92.76681		9.32009	92.61400			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		9.33904	92.19697		9.36013	92.03988		11.98	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future		9.38657	93.96225		9.40828	93.80257		11.92	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.42760	91.67100		9.45016	91.50708		12.22	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		9.47333	96.56295		9.49957	96.34825			0.00	0.00	0	7,829.00
R2035	On 03/08/2017	Bond Future		9.52090	98.41195		9.54790	98.19357			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.56438	95.86516		9.59235	95.64137			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		9.55683	92.97114		9.57791	92.79930		13.45	0.00	15,805,093.80	170	46,492.00
R2037	On 03/08/2017	Bond Future		9.60901	90.49423		9.63068	90.31958		14.04	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.64960	92.29347		9.67203	92.11437		13.78	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		7.70298	103.48516		7.70852	103.47685		1.28	0.00	0.00	0	29,025.00
R204	On 03/08/2017	Bond Future		7.69318	101.42615		7.69942	101.41815		1.31	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.60375	103.44253		7.61252	103.43323		1.10	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	9.56044	97.25004		9.58663	97.01943		14.06	0.00	0.00	0	9,025.00
R2040	On 03/08/2017		Bond Future	9.61100	94.60468		9.63793	94.37011		14.69	0.00	0.00	0	0.00
R2040	On 02/11/2017		Bond Future	9.65026	96.48568		9.67809	96.24536		14.43	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	9.59439	94.26134		9.62055	94.02863		14.72	0.00	47,130,670.00	500	19,616.00
R2044	On 03/08/2017		Bond Future	9.64373	91.68391		9.67061	91.44721		15.38	0.00	0.00	0	0.00
R2044	On 02/11/2017		Bond Future	9.68215	93.50682		9.70990	93.26437		15.12	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	9.58514	93.41431		9.61128	93.17601		15.28	0.00	0.00	0	63,465.00
R2048	On 03/08/2017		Bond Future	9.62905	95.20309		9.65589	94.96060		15.23	0.00	0.00	0	200.00
R2048	On 02/11/2017		Bond Future	9.66923	92.65591		9.69694	92.40757		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	7.91384	100.68875		7.91944	100.67556		2.26	0.00	0.00	0	79,350.00
R207	On 03/08/2017		Bond Future	7.93568	98.97341		7.94170	98.96044		2.34	0.00	0.00	0	0.00
R207	On 03/08/2017	8.19	Call	956.03000	0.95603		949.57000	0.94957	956.030	2.38	0.64	0.00	0	51.00
R207	On 02/11/2017		Bond Future	7.91293	100.94108		7.92025	100.92674		2.14	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	8.08422	96.32635		8.09509	96.29160		3.64	0.00	0.00	0	21,493.00
R208	On 03/08/2017		Bond Future	8.10820	98.17071		8.11976	98.13577		3.70	0.00	0.00	0	0.00
R208	On 02/11/2017		Bond Future	8.11248	96.71927		8.12539	96.68252		3.55	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	9.44025	72.77496		9.46636	72.59633		14.01	0.00	207,990,835.68	2,858	61,076.00
R209	On 04/05/2017	8.93	Call	640.04000	0.64004		607.21000	0.60721	640.040	13.66	0.24	0.00	0	1,130.00
R209	On 04/05/2017	9.33	Put	2,339.86000	2.33986		2,450.67000	2.45067	2,339.860	13.91	0.55	0.00	0	1,130.00
R209	On 04/05/2017	9.63	Put	1,364.24000	1.36424		1,445.23000	1.44523	1,364.240	14.13	0.38	0.00	0	1,130.00
R209	On 03/08/2017		Bond Future	9.48353	74.16834		9.51032	73.98666		14.05	0.00	0.00	0	0.00
R209	On 02/11/2017		Bond Future	9.52106	72.49181		9.54872	72.30574		14.46	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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/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	188.80479		188.80479		188.81212	188.81212			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future	192.46454		192.46454		192.47376	192.47376			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future	193.89710		193.89710		193.90431	193.90431			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	149.54796		149.54796		149.27737	149.27737			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future	150.39706		150.39706		150.12239	150.12239			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	153.41700		153.41700		153.13516	153.13516			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	9.22403		84.14212		9.24509	83.99956		11.73	0.00	0.00	0	44,842.00
R213	On 03/08/2017	Bond Future	9.26668		85.75327		9.28834	85.60844		11.72	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.30497		83.90619		9.32747	83.75750		12.02	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	9.51334		73.00851		9.54457	72.78467		14.71	0.00	0.00	0	34,734.00
R214	On 03/08/2017	Bond Future	9.55520		74.40646		9.58723	74.17874		14.76	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.59332		72.58752		9.62635	72.35438		15.23	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 13/03/2017	Foreign Exchange Future	22,562.80000		22,562.80000		22,652.53000	22,652.53000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.48120		9.48120		9.51190	9.51190		13.49	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.65620		9.65620		9.68930	9.68930		14.26	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.60590		3.60590		3.62750	3.62750		16.33	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.57450		3.57450		3.59420	3.59420		17.37	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.35310		1.35310		1.35120	1.35120			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.30740		1.30740		1.31070	1.31070			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.27110		1.27110		1.27660	1.27660			0.00	0.00	0	0.00
Total for Derivatives :												1,406,230,957.76	69,345	3 380 972.00

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:											1,406,230,957.76	69,345	3 380 972.00