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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/02/2017

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 16/02/2017	Any day expiry										
\$ / R		On 16/02/2017	Any day expiry										
\$ / R		On 17/02/2017	Any day expiry										
\$ / R		On 17/02/2017	Any day expiry										
\$ / R		On 17/02/2017	Any day expiry										
\$ / R		On 17/02/2017	Any day expiry										
\$ / R		On 17/02/2017	Any day expiry										
\$ / R		On 22/02/2017	Any day expiry										
\$ / R		On 22/02/2017	Any day expiry										
\$ / R		On 23/02/2017	Any day expiry										
\$ / R		On 23/02/2017	Any day expiry										
\$ / R		On 23/02/2017	Any day expiry										
\$ / R		On 23/02/2017	Any day expiry										
\$ / R		On 23/02/2017	Any day expiry										
\$ / R		On 24/02/2017	Any day expiry										
\$ / R		On 24/02/2017	Any day expiry										
\$ / R		On 24/02/2017	Any day expiry										
\$ / R		On 24/02/2017	Any day expiry										

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2017	Any day expiry		13.34170	13.34170		13.44200	13.44200		15.90	0.00	0.00	0	1,673.00
\$ / R	On 28/02/2017	Any day expiry		13.34420	13.34420		13.44450	13.44450		16.00	0.00	0.00	0	1,153.00
\$ / R	On 01/03/2017	Any day expiry		13.34660	13.34660		13.44710	13.44710		16.09	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future		13.37650	13.37650		13.47720	13.47720		15.94	0.00	901,495,841.00	67,394	398,417.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	7.43250	0.00743	6.23540	0.00624	7.433	17.74	0.03	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	16.51790	0.01652	14.80920	0.01481	16.518	16.18	0.06	0.00	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	34.89840	0.03490	29.97140	0.02997	34.898	15.20	0.12	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	83.17300	0.08317	68.87560	0.06888	83.173	15.50	0.24	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	85.88550	0.08589	71.19950	0.07120	85.885	15.51	0.25	0.00	0	95,792.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	94.39720	0.09440	78.50590	0.07851	94.397	15.55	0.26	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	97.36060	0.09736	81.05600	0.08106	97.361	15.56	0.27	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	116.48960	0.11649	97.57670	0.09758	116.490	15.63	0.31	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	134.24460	0.13424	112.99880	0.11300	134.245	15.69	0.34	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	153.68780	0.15369	129.97320	0.12997	153.688	15.75	0.37	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	301.34110	0.30134	375.73720	0.37574	301.341	15.82	0.59	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	174.84110	0.17484	148.53720	0.14854	174.841	15.82	0.41	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	179.27910	0.17928	152.44400	0.15244	179.279	15.83	0.41	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	140.66790	0.14067	187.93780	0.18794	140.668	17.04	0.34	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	127.49800	0.12750	171.90250	0.17190	127.498	17.22	0.32	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	85.59280	0.08559	119.62140	0.11962	85.593	17.95	0.23	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	82.22350	0.08222	115.31870	0.11532	82.224	18.03	0.22	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	71.42550	0.07143	101.40600	0.10141	71.426	18.28	0.19	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	70.00250	0.07000	99.55670	0.09956	70.003	18.32	0.19	0.00	0	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	693.50250	0.69350	622.35670	0.62236	693.503	18.32	0.81	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	780.35910	0.78036	705.59870	0.70560	780.359	18.65	0.84	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	45.19030	0.04519	67.02810	0.06703	45.190	19.00	0.13	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	37.44010	0.03744	56.34200	0.05634	37.440	19.29	0.11	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	960.94010	0.96094	879.14200	0.87914	960.940	19.29	0.89	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	30.38490	0.03038	46.43720	0.04644	30.385	19.62	0.09	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,053.88490	1.05388	969.23720	0.96924	1,053.885	19.62	0.91	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	27.95540	0.02796	42.98090	0.04298	27.955	19.75	0.09	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,091.45540	1.09146	1,005.78090	1.00578	1,091.455	19.75	0.91	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	24.67710	0.02468	38.27480	0.03827	24.677	19.94	0.08	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	24.17050	0.02417	37.54270	0.03754	24.171	19.98	0.07	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	19.25460	0.01925	30.36930	0.03037	19.255	20.33	0.06	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	10.76940	0.01077	18.15120	0.01815	10.769	20.98	0.04	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	10.04420	0.01004	17.02570	0.01703	10.044	21.05	0.03	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	8.94140	0.00894	15.30010	0.01530	8.941	21.16	0.03	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	8.14660	0.00815	14.04490	0.01404	8.147	21.24	0.03	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	6.45420	0.00645	11.33470	0.01133	6.454	21.46	0.02	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,858.26890	1.85827	1,761.37400	1.76137	1,858.269	21.74	0.98	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,987.02590	1.98703	1,889.28600	1.88929	1,987.026	22.02	0.99	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	2.67110	0.00267	5.01530	0.00502	2.671	22.28	0.01	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	2.55070	0.00255	4.80530	0.00481	2.551	22.33	0.01	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,325.11200	2.32511	2,225.93780	2.22594	2,325.112	22.76	0.99	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,364.97160	2.36497	2,265.68270	2.26568	2,364.972	22.85	0.99	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	1.28410	0.00128	2.53910	0.00254	1.284	22.98	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.81890	0.00082	1.66880	0.00167	0.819	23.41	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.84160	0.00084	1.22260	0.00122	0.842	25.07	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.88340	0.00088	1.23210	0.00123	0.883	27.17	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,374.43160	3.37443	3,274.05840	3.27406	3,374.432	29.05	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	0.98920	0.00099	1.29870	0.00130	0.989	30.93	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	1.07340	0.00107	1.36580	0.00137	1.073	33.27	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.10490	0.00010	0.21470	0.00021	0.105	33.56	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.10250	0.00010	0.21020	0.00021	0.103	33.56	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.02800	0.00003	0.06270	0.00006	0.028	33.56	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.01120	0.00001	0.02680	0.00003	0.011	33.56	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00010	0.00000	0.00020	0.00000	0.000	33.56	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.41540	13.41540	13.51640	13.51640		16.28	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	353.33300	0.35333	310.50140	0.31050	353.333	16.59	0.53	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	11.03550	0.01104	16.87570	0.01688	11.035	21.08	0.03	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.42020	13.42020	13.52130	13.52130		16.34	0.00	713,115.00	53	4,262.00
\$ / R	On 11/04/2017	Any day expiry			13.44690	13.44690	13.54830	13.54830		16.42	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.44930	13.44930	13.55080	13.55080		16.42	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	270.64370	0.27064	323.50110	0.32350	270.644	17.00	0.42	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	232.82120	0.23282	280.81570	0.28082	232.821	17.33	0.38	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	688.49360	0.68849	628.55850	0.62856	688.494	17.81	0.68	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	4.04310	0.00404	5.33690	0.00534	4.043	24.62	0.01	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.45170	13.45170	13.55320	13.55320		16.48	0.00	0.00	0	408.00
\$ / R	On 18/04/2017	Any day expiry			13.46390	13.46390	13.56550	13.56550		16.48	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.47130	13.47130	13.57300	13.57300		16.62	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.48120	13.48120	13.58300	13.58300		16.64	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	407.32830	0.40733	367.88230	0.36788	407.328	16.76	0.49	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	599.14890	0.59915	546.49880	0.54650	599.149	17.53	0.60	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	820.18210	0.82018	757.80570	0.75781	820.182	18.30	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	69.59390	0.06959	87.57000	0.08757	69.594	20.58	0.12	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	34.50900	0.03451	44.33840	0.04434	34.509	21.84	0.06	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	10.54170	0.01054	14.92760	0.01493	10.542	23.17	0.02	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.48870	13.48870	13.59050	13.59050		16.84	0.00	0.00	0	2,200.00
\$ / R	On 04/05/2017	Any day expiry			13.50360	13.50360	13.60560	13.60560		16.89	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	368.17290	0.36817	423.64970	0.42365	368.173	17.26	0.46	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.52100	13.52100	13.52750	13.52750		16.98	0.00	946,925.00	70	70.00
\$ / R	On 26/05/2017	Any day expiry			13.55810	13.55810	13.66070	13.66070		17.12	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	457.64750	0.45765	418.94210	0.41894	457.648	17.04	0.46	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	63.20700	0.06321	75.82450	0.07582	63.207	22.14	0.09	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.61740	13.61740	13.72060	13.72060		17.13	0.00	140,109,428.60	10,289	211,517.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	164.72120	0.16472	148.36410	0.14836	164.721	15.91	0.22	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	255.48290	0.25548	230.21060	0.23021	255.483	16.21	0.30	0.00	0	69,520.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	599.97440	0.59997	664.88820	0.66489	599.974	16.97	0.55	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	590.76260	0.59076	546.15280	0.54615	590.763	17.31	0.50	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	678.21040	0.67821	629.61660	0.62962	678.210	17.59	0.54	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	704.16960	0.70417	654.49560	0.65450	704.170	17.67	0.55	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	791.34500	0.79135	738.25480	0.73825	791.345	17.93	0.58	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	408.74500	0.40874	458.85480	0.45885	408.745	17.93	0.42	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	868.28780	0.86829	812.42020	0.81242	868.288	18.15	0.61	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	882.57520	0.88258	826.21290	0.82621	882.575	18.19	0.62	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	918.67460	0.91867	861.09640	0.86110	918.675	18.29	0.63	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	955.30840	0.95531	896.53470	0.89653	955.308	18.39	0.64	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	334.93950	0.33494	378.66080	0.37866	334.939	18.45	0.36	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,030.19630	1.03020	969.02210	0.96902	1,030.196	18.60	0.66	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	279.57520	0.27958	317.62090	0.31762	279.575	18.96	0.31	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,482.42950	1.48243	1,409.61290	1.40961	1,482.430	19.78	0.76	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	172.43950	0.17244	199.34330	0.19934	172.440	20.24	0.20	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	142.77550	0.14278	165.80130	0.16580	142.775	20.67	0.17	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	132.50780	0.13251	154.13730	0.15414	132.508	20.84	0.16	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,015.10780	2.01511	1,933.53730	1.93354	2,015.108	20.84	0.84	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,270.45470	2.27045	2,185.39390	2.18539	2,270.455	21.32	0.87	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	107.85470	0.10785	125.99390	0.12599	107.855	21.32	0.13	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	102.52400	0.10252	119.88310	0.11988	102.524	21.44	0.13	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	101.78630	0.10179	119.03690	0.11904	101.786	21.45	0.13	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	92.07140	0.09207	107.87010	0.10787	92.071	21.69	0.11	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	85.77770	0.08578	100.61720	0.10062	85.778	21.86	0.11	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	79.97060	0.07997	93.91280	0.09391	79.971	22.03	0.10	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	76.70420	0.07670	90.13510	0.09014	76.704	22.14	0.10	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	59.18910	0.05919	67.87160	0.06787	59.189	23.23	0.08	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	25.15100	0.02515	29.56420	0.02956	25.151	25.56	0.03	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	15.68860	0.01569	18.64790	0.01865	15.689	25.56	0.02	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	5.52210	0.00552	6.72240	0.00672	5.522	25.56	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.63970	13.63970	13.74310	13.74310		17.24	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	492.36140	0.49236	454.08660	0.45409	492.361	17.00	0.44	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	89.10870	0.08911	104.12500	0.10412	89.109	21.96	0.11	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.64460	13.64460	13.74810	13.74810		17.24	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.67430	13.67430	13.77810	13.77810		17.21	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	772.67430	0.77267	722.67470	0.72267	772.674	17.77	0.55	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	46.05710	0.04606	55.18680	0.05519	46.057	25.20	0.05	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.69650	13.69650	13.80050	13.80050		17.29	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.70640	13.70640	13.81050	13.81050		17.27	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	370.30080	0.37030	339.40980	0.33941	370.301	16.49	0.35	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	426.36790	0.42637	473.51470	0.47351	426.368	18.35	0.39	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.71140	13.71140	13.81550	13.81550		17.28	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	517.03070	0.51703	479.25160	0.47925	517.031	16.97	0.42	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	109.30450	0.10930	124.31180	0.12431	109.305	22.07	0.12	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		13.72120	13.72120		13.82550	13.82550		17.25	0.00	0.00	0	890.00
\$ / R	On 11/08/2017	Any day expiry		13.74840	13.74840		13.75450	13.75450		17.33	0.00	962,815.00	70	70.00
\$ / R	On 29/08/2017	Any day expiry		13.79270	13.79270		13.89780	13.89780		17.37	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	539.38490	0.53938	502.07070	0.50207	539.385	16.91	0.41	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	134.29020	0.13429	149.22640	0.14923	134.290	22.29	0.13	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future		13.84170	13.84170		13.94760	13.94760		17.42	0.00	11,073,360.00	800	15,469.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	330.88830	0.33089	306.54370	0.30654	330.888	16.23	0.29	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	501.46700	0.50147	466.33780	0.46634	501.467	16.73	0.38	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	893.19530	0.89320	961.89650	0.96190	893.195	16.88	0.60	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	692.82360	0.69282	650.32380	0.65032	692.824	17.28	0.46	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	980.30270	0.98030	928.28300	0.92828	980.303	18.01	0.55	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,048.37450	1.04837	994.41150	0.99441	1,048.374	18.17	0.57	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,153.79880	1.15380	1,097.01490	1.09701	1,153.799	18.41	0.60	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	236.10980	0.23611	263.39540	0.26340	236.110	20.75	0.20	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	192.94240	0.19294	216.00440	0.21600	192.942	21.29	0.17	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	162.26520	0.16227	179.20410	0.17920	162.265	21.97	0.14	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	151.05330	0.15105	166.61200	0.16661	151.053	22.39	0.13	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	149.47950	0.14948	164.84410	0.16484	149.480	22.45	0.13	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	110.50370	0.11050	120.93260	0.12093	110.504	24.46	0.10	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry		13.86380	13.86380		13.97010	13.97010		17.41	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	557.25930	0.55726	520.07170	0.52007	557.259	16.89	0.39	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	156.35610	0.15636	171.84510	0.17185	156.356	22.59	0.14	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry		13.92760	13.92760		14.03480	14.03480		17.51	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry		13.93740	13.93740		14.04480	14.04480		17.52	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	572.54120	0.57254	535.49920	0.53550	572.541	16.85	0.38	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	175.23270	0.17523	192.77110	0.19277	175.233	22.83	0.14	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry		13.97910	13.97910		13.98000	13.98000		17.48	0.00	978,600.00	70	70.00
\$ / R	On 28/11/2017	Any day expiry		14.01590	14.01590		14.12430	14.12430		17.54	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	586.30900	0.58631	549.52360	0.54952	586.309	16.81	0.37	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	200.63480	0.20063	218.95830	0.21896	200.635	23.09	0.15	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future		14.06500	14.06500		14.17390	14.17390		17.57	0.00	0.00	0	15,866.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	99.89360	0.09989	91.35260	0.09135	99.894	14.56	0.10	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	471.61530	0.47162	443.06950	0.44307	471.615	16.47	0.32	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	521.57880	0.52158	491.16420	0.49116	521.579	16.55	0.34	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	866.75590	0.86676	821.65730	0.82166	866.756	17.50	0.46	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	920.88730	0.92089	874.45300	0.87445	920.887	17.63	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	957.64010	0.95764	910.46890	0.91047	957.640	17.71	0.48	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	976.25320	0.97625	928.56450	0.92856	976.253	17.75	0.49	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,184.16470	1.18416	1,131.09440	1.13109	1,184.165	18.19	0.54	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,204.49130	1.20449	1,150.93820	1.15094	1,204.491	18.23	0.54	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	365.98450	0.36598	398.99920	0.39900	365.984	20.56	0.25	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	324.45180	0.32445	354.30220	0.35430	324.452	20.94	0.23	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	292.97130	0.29297	320.33440	0.32033	292.971	21.28	0.21	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	266.65970	0.26666	288.71710	0.28872	266.660	21.82	0.19	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	17.17	Call	263.61790	0.26362	285.39580	0.28540	263.618	21.89	0.19	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	261.37490	0.26137	282.94980	0.28295	261.375	21.95	0.18	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	258.43120	0.25843	279.73800	0.27974	258.431	22.02	0.18	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	208.95410	0.20895	225.63000	0.22563	208.954	23.49	0.15	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.07490	14.07490	14.18380	14.18380		17.57	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	595.54350	0.59554	558.43350	0.55843	595.543	16.78	0.36	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	216.49200	0.21649	231.87310	0.23187	216.492	23.40	0.15	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			14.20510	14.20510	14.20550	14.20550		17.68	0.00	994,385.00	70	70.00
\$ / R	On 15/02/2018	Any day expiry			14.21000	14.21000	14.18440	14.18440		17.69	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.28830	14.28830	14.40060	14.40060		17.94	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.37890	14.37890	14.49360	14.49360		18.12	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,540.75340	1.54075	1,483.50910	1.48351	1,540.753	18.85	0.54	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	708.37800	0.70838	755.19810	0.75520	708.378	19.81	0.37	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.41800	14.41800	14.40350	14.40350		18.23	0.00	1,008,245.00	70	70.00
\$ / R	On 15/05/2018	Any day expiry			14.42780	14.42780	14.30000	14.30000		18.08	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.51100	14.51100	14.62930	14.62930		18.40	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	747.05710	0.74706	709.26350	0.70926	747.057	17.40	0.34	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.64810	14.64810	14.62850	14.62850		18.63	0.00	1,023,995.00	70	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.73370	14.73370	14.86000	14.86000		18.76	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.87320	14.87320	14.86850	14.86850		18.89	0.00	1,040,795.00	70	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.94910	14.94910	15.08000	15.08000		18.99	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			15.09840	15.09840	15.10950	15.10950		19.12	0.00	1,057,665.00	70	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.18080	15.18080	15.32000	15.32000		19.37	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.37650	13.37650	13.47720	13.47720		15.94	0.00	0.00	0	466.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.61740	13.61740	13.72060	13.72060		17.13	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.84170	13.84170	13.94760	13.94760		17.42	0.00	0.00	0	1.00
£ / R	On 28/02/2017	Any day expiry			16.67680	16.67680	16.74180	16.74180		21.86	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.72100	16.72100	16.78660	16.78660		20.71	0.00	56,082,234.00	3,354	47,504.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	19.78230	0.01978	25.48930	0.02549	19.782	26.06	0.04	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	4.61850	0.00462	5.47230	0.00547	4.619	34.09	0.01	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.78400	16.78400	16.84980	16.84980		20.26	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			16.82960	16.82960	16.89570	16.89570		20.14	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.87140	16.87140	16.93760	16.93760		20.02	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			16.88190	16.88190	16.94810	16.94810		20.13	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.06230	17.06230	17.12980	17.12980		19.64	0.00	79,152,009.70	4,639	24,683.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.38740	17.38740	17.45660	17.45660		19.13	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.71720	17.71720	17.78900	17.78900		18.74	0.00	0.00	0	5,738.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11753	0.11753	0.11882	0.11882		23.34	0.00	0.00	0	42.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12019	0.12019	0.12152	0.12152		18.23	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12275	0.12275	0.12409	0.12409		15.67	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 20/02/2017	Any day expiry			14.13140		14.13140		14.25910	14.25910		17.23	0.00	0.00	0	349.00
€ / R	On 24/02/2017	Any day expiry			14.14210		14.14210		14.27050	14.27050		15.75	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.15490		14.15490		14.28320	14.28320		14.88	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.19620		14.19620		14.32510	14.32510		15.04	0.00	13,614,155.80	959	71,479.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	55.38860		0.05539		39.27220	0.03927	55.389	14.46	0.18	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	4.80000		0.00480		8.15590	0.00816	4.800	20.14	0.02	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.20280		14.20280		14.33170	14.33170		15.15	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.25610		14.25610		14.38570	14.38570		15.29	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry			14.29960		14.29960		14.42970	14.42970		15.31	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.52100		14.52100		14.65310	14.65310		16.28	0.00	0.00	0	79,739.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.83150		14.83150		14.96750	14.96750		16.55	0.00	0.00	0	1,552.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.15000		15.15000		15.29000	15.29000		16.70	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.27157		97.27157		97.54266	97.54266			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.32333		94.32333		94.61022	94.61022			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.09809		93.09809		93.39539	93.39539			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.25029		95.25029		95.54949	95.54949			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.99454		98.99454		99.29119	99.29119			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.58910		97.58910		97.89498	97.89498			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00294		100.00294		100.00292	100.00292			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.60821		99.60821		99.61130	99.61130			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.63457		99.63457		99.64186	99.64186			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.88384		99.88384		99.89758	99.89758			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.91261		99.91261		99.93159	99.93159			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.91181		99.91181		99.92539	99.92539			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.19546		99.19546		99.21466	99.21466			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.84384		98.84384		98.86854	98.86854			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.89319		98.89319		98.92204	98.92204			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.37000		99.37000		99.41000	99.41000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.85082		99.85082		99.91233	99.91233			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.49734		97.49734		97.60832	97.60832			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.79547		96.79547		96.91717	96.91717			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.05831		96.05831		96.19343	96.19343			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.30363		96.30363		96.45202	96.45202			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.54931		98.54931		98.70549	98.70549			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap			98.74018		98.74018		98.90206	98.90206			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future			527.48100		527.48100		526.45200	526.45200			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future			537.58500		537.58500		536.53300	536.53300			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future			548.25900		548.25900		547.19700	547.19700			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
AL7T	On 04/05/2017	Index Future	611.09700		611.09700		608.97200	608.97200			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	622.80200		622.80200		620.63300	620.63300			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	635.16800		635.16800		632.96800	632.96800			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	555.68000		555.68000		553.55300	553.55300			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	566.32400		566.32400		564.15300	564.15300			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	577.56800		577.56800		575.36600	575.36600			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.22230		10.22230		10.30840	10.30840		12.53	0.00	30,666.90	3	15,286.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.38360		10.38360		10.47170	10.47170		13.35	0.00	79,226,868.00	7,630	7,655.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.53730		10.53730		10.62690	10.62690		13.36	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.69240		10.69240		10.78350	10.78350		13.27	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.22000		10.22000		10.30490	10.30490		13.69	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.41350		10.41350		10.50100	10.50100		14.60	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.59760		10.59760		10.68660	10.68660		14.59	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.31550		13.31550		13.42060	13.42060		15.42	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.63620		13.63620		13.74400	13.74400		16.66	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.94740		13.94740		14.05770	14.05770		16.98	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.94050		1.94050		1.95650	1.95650		15.48	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.95740		1.95740		1.97190	1.97190		16.23	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.97400		1.97400		1.98760	1.98760		16.06	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.94850		1.94850		1.96350	1.96350		16.12	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.91210		1.91210		1.92990	1.92990		14.94	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.95700		1.95700		1.97500	1.97500		16.04	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

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
ES33	On 04/05/2017	Bond Future		10.42513	78.36892		10.48248	78.00202			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future		10.50267	79.86979		10.56197	79.49553			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.57717	77.66277		10.63820	77.28260			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		10.57040	82.22799		10.62257	81.84444			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		10.64659	83.80256		10.70050	83.41127			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.71887	81.20485		10.77432	80.80744			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI		553.41800	553.41800		551.30100	551.30100			0.00	0.00	0	394.00
GOVI	On 03/08/2017	GOVI		564.01900	564.01900		561.85800	561.85800			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		575.21700	575.21700		573.02500	573.02500			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.72450	1.72450		1.73750	1.73750		15.42	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.75730	1.75730		1.77070	1.77070		16.70	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.78710	1.78710		1.80080	1.80080		17.08	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		129.67852	129.67852		129.78011	129.78011			0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future		130.84718	130.84718		130.95053	130.95053			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		133.47194	133.47194		133.57985	133.57985			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		101.83206	101.83206		101.83733	101.83733			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		108.53688	108.53688		108.54261	108.54261			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		110.64096	110.64096		110.64668	110.64668			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		111.76994	111.76994		111.77787	111.77787			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		136.00895	136.00895		136.01613	136.01613			0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future		137.13196	137.13196		137.13937	137.13937			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		139.88286	139.88286		139.89302	139.89302			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		133.41748	133.41748		133.98878	133.98878			0.00	0.00	0	19,696.00
I2046	On 03/08/2017	Bond Future		136.00386	136.00386		136.58599	136.58599			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		137.12774	137.12774		137.72426	137.72426			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		145.22193	145.22193		145.22964	145.22964			0.00	10,455,978.96	72	24,007.00

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
I2050	On 03/08/2017	Bond Future			146.35860		146.35860		146.36601	146.36601			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future			149.29428		149.29428		149.30483	149.30483			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			254.32300		254.32300		254.45100	254.45100			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future			259.25400		259.25400		259.38300	259.38300			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future			264.45400		264.45400		264.59100	264.59100			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
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			0.12840		0.12840		0.12950	0.12950			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12840		0.12840		0.12920	0.12920			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12840		0.12840		0.12920	0.12920			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.58460		9.58460		9.67940	9.67940		13.25	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.72920		9.72920		9.82570	9.82570		14.05	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.86650		9.86650		9.96450	9.96450		13.81	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.27200		1.27200		1.28150	1.28150			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.29090		1.29090		1.30070	1.30070			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30760		1.30760		1.31750	1.31750			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.25000		1.25000		1.24560	1.24560			0.00	0.00	0	1,350.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25300		1.25300		1.24850	1.24850			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25620		1.25620		1.25160	1.25160			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06130		1.06130		1.06290	1.06290			0.00	31,839.00	30	718.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06640		1.06640		1.06800	1.06800			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07150		1.07150		1.07310	1.07310			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.75271		115.19446		8.80995	114.80110		8.31	0.00	39,511,699.78	343	115,377.00
R186	On 04/05/2017	Bond Future	8.44	Call	878.69000		0.87869		787.77000	0.78777	878.690	8.10	0.32	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,590.92000		1.59092		1,443.36000	1.44336	1,590.920	8.20	0.47	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/05/2017	Bond Future	8.94	Put	1,206.09000		1.20609		1,394.16000	1.39416	1,206.090	8.29	0.38	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	669.38000		0.66938		798.77000	0.79877	669.380	8.43	0.24	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.79331		112.09743		8.85299	111.69614		8.63	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,432.20000		2.43220		2,646.59000	2.64659	2,432.200	8.57	0.47	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,219.21000		1.21921		1,356.56000	1.35656	1,219.210	8.84	0.28	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	974.57000		0.97457		1,091.92000	1.09192	974.570	8.93	0.24	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.82327		114.32383		8.88512	113.91676		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
R197	On 04/05/2017	Bond Future			302.11025		302.11025		302.12633	302.12633			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			301.01378		301.01378		301.02941	301.02941			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			307.05230		307.05230		307.07418	307.07418			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			250.03945		250.03945		250.05261	250.05261			0.00	0.00	0	33,863.00
R202	On 03/08/2017	Bond Future			251.19338		251.19338		251.20617	251.20617			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			256.23230		256.23230		256.25023	256.25023			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			8.35832		98.70030		8.40556	98.49017		6.00	0.00	0.00	0	19,210.00
R2023	On 03/08/2017	Bond Future			8.38820		100.59064		8.43818	100.37606		5.74	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.40992		98.65599		8.46233	98.43910		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			7.35907		101.48549		7.41842	101.46474		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			9.14794		93.61374		9.21008	93.18082			0.00	0.00	0	32,785.00
R2030	On 03/08/2017	Bond Future			9.19600		91.39996		9.26035	90.95839			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.23118		93.21534		9.29742	92.76681			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			9.28212		92.62288		9.33904	92.19697		11.98	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future			9.32778		94.39666		9.38657	93.96225		11.92	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.36716		92.11224		9.42760	91.67100		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			9.41644		97.03097		9.47333	96.56295			0.00	0.00	0	7,829.00
R2035	On 03/08/2017	Bond Future			9.46221		98.88930		9.52090	98.41195			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future			9.50412		96.35006		9.56438	95.86516			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
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	9.50511		93.39491		9.55683	92.97114		13.45	0.00	0.00	0	46,492.00
R2037	On 03/08/2017	Bond Future	9.55565		90.92652		9.60901	90.49423		14.04	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future	9.59490		92.73259		9.64960	92.29347		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	7.65239		103.56112		7.70298	103.48516		1.28	0.00	0.00	0	29,025.00
R204	On 03/08/2017	Bond Future	7.63246		101.50400		7.69318	101.42615		1.31	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.53075		103.51993		7.60375	103.44253		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
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	9.50876		97.70779		9.56044	97.25004		14.06	0.00	0.00	0	9,025.00
R2040	On 03/08/2017	Bond Future	9.55772		95.07156		9.61100	94.60468		14.69	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future	9.59567		96.96001		9.65026	96.48568		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	9.54274		94.72377		9.59439	94.26134		14.72	0.00	0.00	0	19,616.00
R2044	On 03/08/2017	Bond Future	9.59051		92.15564		9.64373	91.68391		15.38	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future	9.62766		93.98610		9.68215	93.50682		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	9.53864		93.84093		9.58514	93.41431		15.28	0.00	0.00	0	63,465.00
R2048	On 03/08/2017	Bond Future	9.58121		95.63814		9.62905	95.20309		15.23	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future	9.62025		93.09780		9.66923	92.65591		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	7.85961		100.81659		7.91384	100.68875		2.26	0.00	0.00	0	79,350.00
R207	On 03/08/2017	Bond Future	7.87510		99.10411		7.93568	98.97341		2.34	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,035.86000	1.03586	956.03000	0.95603	1,035.860	2.38	0.67	0.00	0	51.00
R207	On 02/11/2017	Bond Future	7.84592		101.07244		7.91293	100.94108		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	8.03110		96.49636		8.08422	96.32635		3.64	0.00	0.00	0	21,493.00
R208	On 03/08/2017	Bond Future	8.05081		98.34440		8.10820	98.17071		3.70	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future	8.05099		96.89451		8.11248	96.71927		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

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
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			9.38355		73.16516		9.44025	72.77496		14.01	0.00	0.00	0	61,076.00
R209	On 04/05/2017	Bond Future	8.93	Call	709.47000		0.70947		640.04000	0.64004	709.470	13.66	0.26	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,096.51000		2.09651		2,339.86000	2.33986	2,096.510	13.91	0.52	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,187.30000		1.18730		1,364.24000	1.36424	1,187.300	14.13	0.35	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.42519		74.56637		9.48353	74.16834		14.05	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.46129		72.89637		9.52106	72.49181		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
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			188.79460		188.79460		188.80479	188.80479			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			192.45444		192.45444		192.46454	192.46454			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.88302		193.88302		193.89710	193.89710			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			149.54008		149.54008		149.54796	149.54796			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.38918		150.38918		150.39706	150.39706			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.40604		153.40604		153.41700	153.41700			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			9.16717		84.52872		9.22403	84.14212		11.73	0.00	0.00	0	44,842.00
R213	On 03/08/2017	Bond Future			9.20797		86.14761		9.26668	85.75327		11.72	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.24464		84.30670		9.30497	83.90619		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			9.46179		73.38050		9.51334	73.00851		14.71	0.00	0.00	0	34,734.00
R214	On 03/08/2017	Bond Future			9.50219		74.78594		9.55520	74.40646		14.76	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.53908		72.97305		9.59332	72.58752		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			22,374.95000		22,374.95000		22,562.80000	22,562.80000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future			9.39770		9.39770		9.48120	9.48120		13.28	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
SGD / R	On 19/06/2017	Foreign Exchange Future	9.57070		9.57070		9.65620	9.65620		14.05	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.60800		3.60800		3.60590	3.60590		15.97	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.57710		3.57710		3.57450	3.57450		17.23	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33580		1.33580		1.35310	1.35310			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29660		1.29660		1.30740	1.30740			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.26290		1.26290		1.27110	1.27110			0.00	0.00	0	0.00

Total for Derivatives : **1,614,875,484.24** **121,126** **3 377 157.00**

Grand Total: **1,614,875,484.24** **121,126** **3 377 157.00**