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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/03/2017

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 31/03/2017	Any day expiry	13.37650	13.37650		12.84110	12.84110		24.18	0.00	85,866,863.00	6,420	0.00
\$ / R	On 03/04/2017	Any day expiry	13.40970	13.40970		12.84120	12.84120		25.76	0.00	0.00	0	0.00
\$ / R	On 03/04/2017	Any day expiry	12.80	Call	633.38130	0.63338	140.48650	0.14049	633.381	40.60	0.90	0	10,000.00
\$ / R	On 03/04/2017	Any day expiry	12.80	Put	23.68130	0.02368	99.28650	0.09929	23.681	40.60	0.10	0	10,000.00
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	47.29430	0.04729	289.38870	0.28939	47.294	33.68	0.20	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	251.64080	0.25164	31.52920	0.03153	251.641	29.96	0.70	0	15,400.00
\$ / R	On 04/04/2017	Any day expiry	13.40970	13.40970		12.83710	12.83710		25.87	0.00	0.00	0	0.00
\$ / R	On 04/04/2017	Any day expiry	13.00	Call	459.45310	0.45945	69.63570	0.06964	459.453	34.02	0.81	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.42110	13.42110		12.85020	12.85020		24.46	0.00	0.00	0	0.00
\$ / R	On 10/04/2017	Any day expiry	12.65	Call	792.49020	0.79249	298.40590	0.29841	792.490	25.90	0.92	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.00	Call	487.34300	0.48734	117.30570	0.11731	487.343	24.54	0.79	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.10	Call	412.37540	0.41238	87.30630	0.08731	412.375	24.52	0.73	0	80,000.00
\$ / R	On 10/04/2017	Any day expiry	13.25	Call	311.93350	0.31193	54.54020	0.05454	311.933	24.49	0.63	0	1,850.00
\$ / R	On 10/04/2017	Any day expiry	13.50	Call	184.05800	0.18406	23.41260	0.02341	184.058	24.90	0.45	0	1,000.00
\$ / R	On 10/04/2017	Any day expiry	13.75	Call	104.54920	0.10455	15.52470	0.01552	104.549	25.98	0.29	0	2,100.00
\$ / R	On 10/04/2017	Any day expiry	14.00	Call	56.93190	0.05693	11.30280	0.01130	56.932	27.06	0.18	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 11/04/2017	Any day expiry			13.42340	13.42340		12.85240	12.85240	24.53	0.00	0.00	0	10.00
\$ / R			On 12/04/2017	Any day expiry			13.42570	13.42570		12.85460	12.85460	24.54	0.00	0.00	0	0.00
\$ / R	13.66	Call	On 12/04/2017	Any day expiry			152.20310	0.15220	24.18040	0.02418	152.203	25.75	0.36	0.00	0	1,269.00
\$ / R	13.78	Call	On 12/04/2017	Any day expiry			119.33860	0.11934	20.26570	0.02027	119.339	26.31	0.30	0.00	0	2,000.00
\$ / R	13.95	Put	On 12/04/2017	Any day expiry			608.05150	0.60805	1,111.66660	1.11167	608.052	27.10	0.77	0.00	0	1,000.00
\$ / R	17.02	Call	On 12/04/2017	Any day expiry			3.09620	0.00310	0.43690	0.00044	3.096	52.79	0.01	0.00	0	1,000.00
\$ / R			On 13/04/2017	Any day expiry			13.42800	13.42800		12.85680	12.85680	24.59	0.00	0.00	0	722.00
\$ / R	13.00	Call	On 13/04/2017	Any day expiry			502.29670	0.50230	142.27390	0.14227	502.297	22.81	0.78	0.00	0	20,000.00
\$ / R	13.50	Call	On 13/04/2017	Any day expiry			219.57140	0.21957	37.55490	0.03755	219.571	25.05	0.46	0.00	0	20,000.00
\$ / R			On 18/04/2017	Any day expiry			13.43970	13.43970		12.86770	12.86770	22.74	0.00	0.00	0	1,450.00
\$ / R			On 20/04/2017	Any day expiry			13.44440	13.44440		12.87210	12.87210	22.21	0.00	0.00	0	0.00
\$ / R			On 21/04/2017	Any day expiry			13.44670	13.44670		12.87430	12.87430	21.99	0.00	0.00	0	70.00
\$ / R			On 25/04/2017	Any day expiry			13.45600	13.45600		12.88300	12.88300	20.99	0.00	0.00	0	20.00
\$ / R	13.06	Call	On 25/04/2017	Any day expiry			513.76140	0.51376	176.12370	0.17612	513.761	19.58	0.73	0.00	0	100.00
\$ / R	13.50	Put	On 25/04/2017	Any day expiry			320.83190	0.32083	694.00940	0.69401	320.832	21.20	0.51	0.00	0	60.00
\$ / R	13.80	Put	On 25/04/2017	Any day expiry			520.90390	0.52090	958.01250	0.95801	520.904	22.49	0.66	0.00	0	1,000.00
\$ / R	14.10	Put	On 25/04/2017	Any day expiry			756.10120	0.75610	1,238.21220	1.23821	756.101	23.77	0.76	0.00	0	1,000.00
\$ / R	15.06	Call	On 25/04/2017	Any day expiry			19.66750	0.01967	4.97380	0.00497	19.668	25.98	0.05	0.00	0	1,000.00
\$ / R	15.69	Call	On 25/04/2017	Any day expiry			10.98190	0.01098	3.04410	0.00304	10.982	30.05	0.03	0.00	0	60.00
\$ / R	16.67	Call	On 25/04/2017	Any day expiry			6.61300	0.00661	3.34520	0.00335	6.613	36.83	0.01	0.00	0	1,000.00
\$ / R			On 28/04/2017	Any day expiry			13.46300	13.46300		12.88950	12.88950	20.52	0.00	13,819,570.00	1,031	2,057.00
\$ / R	13.00	Call	On 28/04/2017	Any day expiry			568.49780	0.56850	210.30300	0.21030	568.498	19.00	0.76	0.00	0	1,500.00
\$ / R			On 02/05/2017	Any day expiry			13.47230	13.47230		12.89830	12.89830	19.83	0.00	0.00	0	0.00
\$ / R	12.60	Put	On 02/05/2017	Any day expiry			42.03640	0.04204	125.91850	0.12592	42.036	19.01	0.11	0.00	0	10,000.00
\$ / R	12.72	Put	On 02/05/2017	Any day expiry			52.32770	0.05233	175.10820	0.17511	52.328	18.27	0.14	0.00	0	30,000.00
\$ / R	13.56	Call	On 02/05/2017	Any day expiry			281.89930	0.28190	89.87690	0.08988	281.899	20.29	0.47	0.00	0	10,000.00
\$ / R			On 04/05/2017	Any day expiry			13.47700	13.47700		12.90260	12.90260	19.93	0.00	0.00	0	0.00
\$ / R	13.65	Call	On 04/05/2017	Any day expiry			259.41500	0.25942	82.58930	0.08259	259.415	20.53	0.43	0.00	0	1,500.00
\$ / R			On 11/05/2017	Any day expiry			13.49330	13.49330		12.91790	12.91790	19.48	0.00	0.00	0	70.00
\$ / R			On 26/05/2017	Any day expiry			13.52830	13.52830		12.95070	12.95070	18.88	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 26/05/2017	Any day expiry			384.66430	0.38466	725.36950	0.72537	384.664	18.88	0.47	0.00	0	60.00
\$ / R	15.97	Call	On 26/05/2017	Any day expiry			25.57070	0.02557	10.19730	0.01020	25.571	24.80	0.05	0.00	0	60.00
\$ / R			On 31/05/2017	Any day expiry			13.53990	13.53990		12.96160	12.96160	18.81	0.00	0.00	0	40.00
\$ / R			On 19/06/2017	Foreign Exchange Future			13.58430	13.58430		13.00300	13.00300	18.34	0.00	7,638,411,137.10	562,297	654,759.00
\$ / R	11.78	Put	On 19/06/2017	Foreign Exchange Future			17.31250	0.01731	26.43500	0.02644	17.313	17.52	0.04	0.00	0	4,500.00
\$ / R	12.00	Put	On 19/06/2017	Foreign Exchange Future			20.75660	0.02076	52.23910	0.05224	20.757	16.21	0.05	0.00	0	60,150.00
\$ / R	12.10	Put	On 19/06/2017	Foreign Exchange Future			22.65270	0.02265	68.73660	0.06874	22.653	15.61	0.05	0.00	0	2,000.00
\$ / R	12.25	Put	On 19/06/2017	Foreign Exchange Future			29.49390	0.02949	100.05540	0.10006	29.494	15.15	0.07	0.00	0	4,500.00
\$ / R	12.50	Put	On 19/06/2017	Foreign Exchange Future			63.47680	0.06348	173.69280	0.17369	63.477	15.84	0.12	333,662.13	200	1,000.00
\$ / R	12.65	Call	On 19/06/2017	Foreign Exchange Future			1,027.92670	1.02793	584.59490	0.58459	1,027.927	16.25	0.84	0.00	0	3,000.00
\$ / R	12.71	Put	On 19/06/2017	Foreign Exchange Future			107.98670	0.10799	257.54630	0.25755	107.987	16.42	0.18	0.00	0	17,600.00
\$ / R	12.76	Call	On 19/06/2017	Foreign Exchange Future			945.30090	0.94530	523.37590	0.52338	945.301	16.56	0.80	0.00	0	50.00
\$ / R	12.76	Put	On 19/06/2017	Foreign Exchange Future			121.00090	0.12100	280.37590	0.28038	121.001	16.56	0.20	0.00	0	50.00
\$ / R	12.80	Put	On 19/06/2017	Foreign Exchange Future			132.11180	0.13211	299.42050	0.29942	132.112	16.67	0.21	0.00	0	4,000.00

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 19/06/2017	Foreign Exchange Future	12.90	Put	162.08950	0.16209	350.01710	0.35002	162.090	16.92	0.24	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	832.74150	0.83274	443.63810	0.44364	832.741	16.96	0.75	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	779.70360	0.77970	407.75380	0.40775	779.704	17.14	0.72	0.00	0	2,378.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	195.40360	0.19540	404.75380	0.40475	195.404	17.14	0.28	0.00	0	4,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.10	Call	716.92040	0.71692	368.14320	0.36814	716.920	17.35	0.69	2,328,998.70	250	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	619.15070	0.61915	309.19820	0.30920	619.151	17.73	0.63	51,490,180.74	6,000	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	582.13210	0.58213	287.74260	0.28774	582.132	17.88	0.60	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	556.82370	0.55682	273.34440	0.27334	556.824	17.99	0.58	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	527.67720	0.52768	257.03540	0.25704	527.677	18.12	0.56	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	504.38990	0.50439	244.21320	0.24421	504.390	18.23	0.55	1,478,458.80	200	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	531.96400	0.53196	888.08140	0.88808	531.964	18.74	0.52	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	422.53330	0.42253	199.00390	0.19900	422.533	18.77	0.48	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	386.95350	0.38695	179.42220	0.17942	386.953	19.06	0.45	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	622.57670	0.62258	1,000.95210	1.00095	622.577	19.15	0.56	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	649.55120	0.64955	1,033.92910	1.03393	649.551	19.26	0.57	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	324.62030	0.32462	146.12130	0.14612	324.620	19.63	0.39	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	740.32030	0.74032	1,143.12130	1.14312	740.320	19.63	0.61	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	820.56800	0.82057	1,237.69540	1.23770	820.568	19.95	0.64	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	835.47440	0.83547	1,255.08560	1.25509	835.474	20.01	0.65	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	873.14700	0.87315	1,298.80910	1.29881	873.147	20.15	0.66	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	911.37980	0.91138	1,342.86970	1.34287	911.380	20.29	0.67	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	261.12630	0.26113	113.58350	0.11358	261.126	20.35	0.32	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	258.85170	0.25885	112.45920	0.11246	258.852	20.38	0.32	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	989.21210	0.98921	1,431.22700	1.43123	989.212	20.57	0.69	47,117,544.75	5,000	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	210.19710	0.21020	84.68180	0.08468	210.197	21.03	0.27	7,290,538.80	2,000	44,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	169.96700	0.16997	62.12050	0.06212	169.967	21.72	0.22	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,456.97010	1.45697	1,939.12910	1.93913	1,456.970	22.10	0.80	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	136.69020	0.13669	45.38550	0.04539	136.690	22.31	0.18	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	118.92650	0.11893	37.54180	0.03754	118.926	22.59	0.16	2,222,582.34	1,000	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	94.44660	0.09445	27.32060	0.02732	94.447	23.05	0.13	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,001.89070	2.00189	2,521.05120	2.52105	2,001.891	23.24	0.88	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	66.89610	0.06690	20.23220	0.02023	66.896	23.75	0.10	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,262.59610	2.26260	2,797.23220	2.79723	2,262.596	23.75	0.90	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	62.83490	0.06283	19.91970	0.01992	62.835	23.88	0.09	3,780,811.20	3,000	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	62.27640	0.06228	19.87700	0.01988	62.276	23.90	0.09	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	55.00130	0.05500	19.33490	0.01933	55.001	24.16	0.08	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	50.37250	0.05037	19.00330	0.01900	50.373	24.34	0.08	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	46.16780	0.04617	18.71300	0.01871	46.168	24.53	0.07	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	43.93380	0.04393	18.55680	0.01856	43.934	24.65	0.07	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	33.50180	0.03350	17.72740	0.01773	33.502	26.14	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	12.18060	0.01218	3.84170	0.00384	12.181	28.89	0.02	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	6.91980	0.00692	2.01800	0.00202	6.920	28.89	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	1.97050	0.00197	0.48640	0.00049	1.971	28.89	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.60540	13.60540	13.02250	13.02250		18.36	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 28/06/2017	Any day expiry	13.50	Put	433.42500	0.43343	747.88270	0.74788	433.425	18.15	0.45	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	57.38940	0.05739	22.96650	0.02297	57.389	24.52	0.08	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.61010	13.61010	13.02690	13.02690		18.35	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.63810	13.63810	13.05290	13.05290		18.19	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	724.09860	0.72410	1,103.99800	1.10400	724.099	18.97	0.57	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	18.22690	0.01823	6.06060	0.00606	18.227	25.99	0.03	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.65900	13.65900	13.07250	13.07250		18.02	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.66840	13.66840	13.08120	13.08120		17.93	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	313.01760	0.31302	561.77210	0.56177	313.018	17.01	0.34	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	348.76440	0.34876	177.96410	0.17796	348.764	19.52	0.36	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.67300	13.67300	13.08550	13.08550		17.90	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	460.09550	0.46010	764.19410	0.76419	460.096	17.60	0.43	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	73.41180	0.07341	31.01580	0.03102	73.412	23.74	0.09	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.68230	13.68230	13.09420	13.09420		17.93	0.00	32,442,600.00	2,375	2,885.00
\$ / R	On 11/08/2017	Any day expiry			13.70800	13.70800	13.11810	13.11810		17.77	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.74990	13.74990	13.15710	13.15710		17.61	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	481.63390	0.48163	778.29640	0.77830	481.634	17.12	0.41	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	94.06280	0.09406	26.12160	0.02612	94.063	23.40	0.10	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.79650	13.79650	13.20060	13.20060		17.47	0.00	51,598,910.00	3,740	51,683.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	71.96820	0.07197	117.96210	0.11796	71.968	16.27	0.10	0.00	0	7,602.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	132.18820	0.13219	258.03190	0.25803	132.188	15.50	0.16	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	208.20930	0.20821	383.65470	0.38365	208.209	15.82	0.23	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	1,068.69870	1.06870	684.30940	0.68431	1,068.699	16.04	0.72	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	272.19870	0.27220	483.70940	0.48371	272.199	16.04	0.28	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	324.63330	0.32463	560.76970	0.56077	324.633	16.22	0.31	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	442.11640	0.44212	719.54130	0.71954	442.116	16.72	0.38	15,621,705.00	3,000	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	788.96300	0.78896	485.92780	0.48593	788.963	16.90	0.60	0.00	0	5,730.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	636.01650	0.63602	966.92760	0.96693	636.017	17.40	0.47	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	515.72920	0.51573	304.98030	0.30498	515.729	18.30	0.43	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	933.11020	0.93311	1,320.47430	1.32047	933.110	18.34	0.57	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,003.70340	1.00370	1,401.77610	1.40178	1,003.703	18.55	0.59	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	477.36610	0.47737	0.00000	0.00000	477.366	18.57	0.41	33,696,399.78	6,000	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,113.06860	1.11307	1,526.21500	1.52621	1,113.069	18.86	0.62	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	431.91520	0.43192	252.03470	0.25203	431.915	18.92	0.37	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	419.61260	0.41961	243.49020	0.24349	419.613	19.03	0.37	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	325.64050	0.32564	179.14390	0.17914	325.640	19.99	0.29	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	183.96960	0.18397	91.68360	0.09168	183.970	21.68	0.18	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	147.71810	0.14772	67.25510	0.06726	147.718	22.32	0.15	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	120.26040	0.12026	49.32270	0.04932	120.260	22.98	0.12	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	109.08610	0.10909	42.24960	0.04225	109.086	23.32	0.11	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	107.52750	0.10753	41.28110	0.04128	107.528	23.37	0.11	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	68.68010	0.06868	16.73020	0.01673	68.680	24.93	0.07	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.81750	13.81750	13.22010	13.22010		17.39	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	497.57480	0.49757	788.76390	0.78876	497.575	16.84	0.40	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 27/09/2017	Any day expiry	17.13	Call	113.48880	0.11349	49.11010	0.04911	113.489	23.43	0.11	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.81980	13.81980	13.22230	13.22230		17.38	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.87760	13.87760	13.27610	13.27610		17.40	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.88680	13.88680	13.28470	13.28470		17.40	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	514.39050	0.51439	799.54720	0.79955	514.391	16.68	0.39	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	132.27750	0.13228	65.46150	0.06546	132.278	23.56	0.12	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.92600	13.92600	13.32120	13.32120		17.31	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.96060	13.96060	13.35350	13.35350		17.32	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	529.61030	0.52961	808.81960	0.80882	529.610	16.54	0.38	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	155.94370	0.15594	80.18520	0.08019	155.944	23.70	0.13	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.00680	14.00680	13.39640	13.39640		17.32	0.00	2,930,586,736.80	209,226	114,842.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	74.67380	0.07467	125.11640	0.12512	74.674	15.73	0.08	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	103.25210	0.10325	168.20350	0.16820	103.252	15.65	0.11	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	133.35280	0.13335	220.42190	0.22042	133.353	15.59	0.13	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	166.03900	0.16604	0.00000	0.00000	166.039	15.54	0.16	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	185.51370	0.18551	312.95170	0.31295	185.514	15.51	0.18	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	219.85730	0.21986	368.95230	0.36895	219.857	15.53	0.20	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	327.81950	0.32782	529.15990	0.52916	327.819	15.85	0.27	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	371.23620	0.37124	592.24170	0.59224	371.236	15.95	0.29	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	465.44190	0.46544	722.69480	0.72269	465.442	16.20	0.34	492,885,432.54	104,000	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	488.93150	0.48893	0.00000	0.00000	488.932	16.29	0.35	561,806,158.50	114,600	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	1,044.51930	1.04452	710.45400	0.71045	1,044.519	16.46	0.63	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	815.64840	0.81565	1,150.54140	1.15054	815.648	17.32	0.47	435,156,894.48	66,000	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	871.12600	0.87113	1,215.91900	1.21592	871.126	17.47	0.49	219,214,643.20	32,000	0.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	908.98540	0.90899	1,260.32880	1.26033	908.985	17.57	0.50	224,257,571.84	32,000	0.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	928.16720	0.92817	1,282.73540	1.28274	928.167	17.62	0.50	226,728,253.44	32,000	0.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,142.75440	1.14275	1,529.59910	1.52960	1,142.754	18.16	0.56	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,163.75410	1.16375	1,553.42790	1.55343	1,163.754	18.21	0.56	349,354,836.16	44,000	0.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	517.89780	0.51790	332.19050	0.33219	517.898	19.03	0.37	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	493.55570	0.49356	314.13320	0.31413	493.556	19.22	0.35	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	491.41340	0.49141	312.54910	0.31255	491.413	19.24	0.35	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	333.65470	0.33365	203.41630	0.20342	333.655	20.57	0.25	402,280,953.00	114,600	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	214.48110	0.21448	131.69360	0.13169	214.481	22.31	0.17	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	211.79870	0.21180	129.90540	0.12991	211.799	22.38	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	209.82350	0.20982	128.58830	0.12859	209.823	22.44	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	207.23300	0.20723	126.86490	0.12686	207.233	22.51	0.16	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	164.18440	0.16418	79.69020	0.07969	164.184	24.05	0.13	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.01600	14.01600	13.40500	13.40500		17.31	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	539.96840	0.53997	815.46540	0.81547	539.968	16.46	0.37	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	171.13390	0.17113	85.41270	0.08541	171.134	23.95	0.13	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			14.13710	14.13710	13.51840	13.51840		17.28	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.14160	14.14160	13.52270	13.52270		17.34	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.21450	14.21450	13.59110	13.59110		17.31	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	368.80910	0.36881	557.23200	0.55723	368.809	15.76	0.26	0.00	0	3,867.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	600.86990		0.60087		408.96370	0.40896	600.870	19.19	0.36	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.29990		14.29990		13.67000	13.67000		17.47	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,496.39160		1.49639		1,895.29990	1.89530	1,496.392	18.43	0.56	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	604.31600		0.60432		418.49740	0.41850	604.316	19.58	0.35	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.33720		14.33720		13.70410	13.70410		17.58	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.34650		14.34650		13.71260	13.71260		17.58	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.42570		14.42570		13.78500	13.78500		17.69	0.00	10,097,990.00	700	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	44.83250		0.04483		42.16190	0.04216	44.833	15.05	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	432.92200		0.43292		626.08250	0.62608	432.922	16.07	0.26	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	678.64050		0.67864		950.58180	0.95058	678.641	16.61	0.35	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	603.57900		0.60358		429.03680	0.42904	603.579	20.19	0.32	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.55610		14.55610		13.90430	13.90430		17.93	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.63760		14.63760		13.97880	13.97880		18.06	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.77030		14.77030		14.10020	14.10020		18.18	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.84250		14.84250		14.16620	14.16620		18.28	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.98460		14.98460		14.29610	14.29610		18.41	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.06140		15.06140		14.36640	14.36640		18.44	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.58430		13.58430		13.00300	13.00300		18.34	0.00	149,427.30	11	507.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.79650		13.79650		13.20060	13.20060		17.47	0.00	0.00	0	27.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.00680		14.00680		13.39640	13.39640		15.81	0.00	0.00	0	15.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.21450		14.21450		13.59110	13.59110		17.03	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.42570		14.42570		13.78500	13.78500		17.46	0.00	447,196.70	31	31.00
£ / R	On 31/03/2017	Any day expiry			16.67810		16.67810		16.05250	16.05250		22.44	0.00	4,502,210.70	270	0.00
£ / R	On 13/04/2017	Any day expiry			16.77610		16.77610		16.07440	16.07440		22.30	0.00	0.00	0	61.00
£ / R	On 24/04/2017	Any day expiry			16.80320		16.80320		16.09990	16.09990		20.24	0.00	0.00	0	10.00
£ / R	On 25/04/2017	Any day expiry			16.81520		16.81520		16.11110	16.11110		20.21	0.00	384,525.50	23	227.00
£ / R	On 28/04/2017	Any day expiry			16.82530		16.82530		16.12050	16.12050		20.06	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.99880		16.99880		16.28340	16.28340		18.42	0.00	37,992,318.00	2,235	57,497.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	838.50420		0.83850		432.26310	0.43226	838.504	17.71	0.66	0.00	0	600.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.30580		17.30580		16.57070	16.57070		17.61	0.00	69,223.20	4	1,786.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.61740		17.61740		16.86220	16.86220		16.70	0.00	0.00	0	215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12218		0.12218		0.11723	0.11723		19.74	0.00	0.00	0	3,804.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12461		0.12461		0.11950	0.11950		17.80	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12711		0.12711		0.12186	0.12186		15.79	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.29310		14.29310		13.78500	13.78500		21.69	0.00	128,637.90	9	0.00
€ / R	On 13/04/2017	Any day expiry			14.35770		14.35770		13.80570	13.80570		22.59	0.00	0.00	0	45.00
€ / R	On 28/04/2017	Any day expiry			14.37910		14.37910		13.82600	13.82600		20.16	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.57160		14.57160		14.00710	14.00710		17.45	0.00	45,740,252.40	3,139	111,325.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.86860		14.86860		14.28580	14.28580		16.54	0.00	4,326,762.60	291	7,513.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.17170		15.17170		14.57050	14.57050		16.35	0.00	0.00	0	749.00

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	14.00	Put	302.80480		0.30280	477.95010	0.47795	302.805	15.17	0.25		0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	478.73240		0.47873	311.19210	0.31119	478.732	18.18	0.34		0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.48030		15.48030	14.86190	14.86190		16.35	0.00		8,823,771.00	570	916.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.28238		97.28238	95.52209	95.52209			0.00		0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.36164		94.36164	92.53163	92.53163			0.00		0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.15680		93.15680	91.27095	91.27095			0.00		0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.30184		95.30184	93.39663	93.39663			0.00		0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.03131		99.03131	97.13034	97.13034			0.00		0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.65121		97.65121	95.69895	95.69895			0.00		0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			99.69799		99.69799	97.72930	97.72930			0.00		0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.60707		99.60707	99.60707	99.60707			0.00		0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61543		99.61543	99.59574	99.59574			0.00		0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.84331		99.84331	99.78788	99.78788			0.00		0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.83598		99.83598	99.73119	99.73119			0.00		0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			100.06619		100.06619	99.90567	99.90567			0.00		0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.87030		99.87030	99.81609	99.81609			0.00		0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.11889		99.11889	99.01494	99.01494			0.00		0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.75227		98.75227	98.59476	98.59476			0.00		0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.77198		98.77198	98.55301	98.55301			0.00		0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.23000		99.23000	98.95000	98.95000			0.00		0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.71562		99.71562	99.36214	99.36214			0.00		0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.21016		100.21016	99.78362	99.78362			0.00		0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.36976		97.36976	96.59126	96.59126			0.00		0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.69369		96.69369	95.84841	95.84841			0.00		0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.98727		95.98727	95.07321	95.07321			0.00		0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.25489		96.25489	95.27393	95.27393			0.00		0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.50705		98.50705	97.47450	97.47450			0.00		0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			98.71093		98.71093	97.62248	97.62248			0.00		0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			99.96076		99.96076	98.81453	98.81453			0.00		0.00	0	0.00
AL37	On 04/05/2017	Index Future			529.36200		529.36200	535.01200	535.01200			0.00		0.00	0	1.00
AL37	On 03/08/2017	Index Future			539.47100		539.47100	545.22800	545.22800			0.00		0.00	0	0.00
AL37	On 02/11/2017	Index Future			550.04400		550.04400	555.91900	555.91900			0.00		0.00	0	0.00
AL7T	On 04/05/2017	Index Future			607.13200		607.13200	620.03000	620.03000			0.00		0.00	0	0.00
AL7T	On 03/08/2017	Index Future			618.72600		618.72600	631.87000	631.87000			0.00		0.00	0	0.00
AL7T	On 02/11/2017	Index Future			630.85200		630.85200	644.26000	644.26000			0.00		0.00	0	0.00
ALBI	On 04/05/2017	Index Future			550.41100		550.41100	563.91100	563.91100			0.00		0.00	0	593.00
ALBI	On 03/08/2017	Index Future			560.92100		560.92100	574.68000	574.68000			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
ALBI	On 02/11/2017	Index Future	571.91400		571.91400		585.94800	585.94800			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.35250		10.35250		9.96240	9.96240		14.80	0.00	75,790,652.50	7,321	30,012.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.49890		10.49890		10.09900	10.09900		13.87	0.00	0.00	0	1,735.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.64590		10.64590		10.23620	10.23620		13.42	0.00	0.00	0	53.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.19990		10.19990		9.79530	9.79530		16.04	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.37350		10.37350		9.95810	9.95810		15.03	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.54760		10.54760		10.12190	10.12190		14.57	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.62740		13.62740		13.10990	13.10990		17.89	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.92260		13.92260		13.38740	13.38740		17.15	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.22550		14.22550		13.67170	13.67170		17.05	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.96510		1.96510		1.88070	1.88070		17.23	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.98250		1.98250		1.89660	1.89660		16.62	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.00000		2.00000		1.91310	1.91310		15.91	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.95570		1.95570		1.87220	1.87220		18.88	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.96900		1.96900		1.89170	1.89170		16.83	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	10.62694		77.08931		10.27862	79.31820			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.71189		78.56140		10.35203	80.83287			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.79668		76.30843		10.42466	78.62519			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	10.77770		80.72195		10.42935	83.28059			0.00	0.00	0	8,777.00

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
ES42	On 03/08/2017	Bond Future		10.86126	82.26339		10.50161	84.87104			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.94372	79.61381		10.57207	82.27332			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		548.45200	548.45200		561.90900	561.90900			0.00	38,391,640.00	7	400.00
GOVI	On 03/08/2017	GOVI		558.92500	558.92500		572.63900	572.63900			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		569.87900	569.87900		583.86800	583.86800			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.75080	1.75080		1.67610	1.67610		18.16	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.78040	1.78040		1.70390	1.70390		17.53	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.80910	1.80910		1.73090	1.73090		16.86	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		127.33291	127.33291		128.19739	128.19739			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future		128.45318	128.45318		129.32311	129.32311			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		131.00058	131.00058		131.88908	131.88908			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/05/2017	Bond Future		99.05057	99.05057		99.82203	99.82203			0.00	0.00	0	1,772.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future		104.22335	104.22335		105.39401	105.39401			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		106.23236	106.23236		107.42562	107.42562			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		107.25780	107.25780		108.46670	108.46670			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		129.27747	129.27747		131.25145	131.25145			0.00	0.00	0	20,596.00
I2038	On 03/08/2017	Bond Future		130.26849	130.26849		132.26785	132.26785			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		132.85202	132.85202		134.89221	134.89221			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		126.25295	126.25295		129.74648	129.74648			0.00	0.00	0	20,203.00
I2046	On 03/08/2017	Bond Future		128.68639	128.68639		132.24766	132.24766			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		129.64748	129.64748		133.26739	133.26739			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future		135.07687	135.07687		138.87851	138.87851			0.00	0.00	0	24,094.00
I2050	On 03/08/2017	Bond Future		136.01575	136.01575		139.87682	139.87682			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		138.71305	138.71305		142.65229	142.65229			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		245.52400	245.52400		249.37300	249.37300			0.00	0.00	0	925.00
IGOV	On 03/08/2017	Index Future		250.25700	250.25700		254.18000	254.18000			0.00	0.00	0	297.00
IGOV	On 02/11/2017	Index Future		255.22000	255.22000		259.22300	259.22300			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 19/04/2017	Jibar Tradeable Future			7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future			7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future			7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future			7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.31000		92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.25000		92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.34000		92.66000		7.34000	92.66000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13030		0.13030		0.12450	0.12450			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12980		0.12980		0.12420	0.12420			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.13000		0.13000		0.12420	0.12420			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.47500		9.47500		9.12580	9.12580		14.91	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.60320		9.60320		9.24530	9.24530		13.93	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.73160		9.73160		9.36500	9.36500		13.89	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.29150		1.29150		1.25660	1.25660			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30640		1.30640		1.27090	1.27090			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32230		1.32230		1.28570	1.28570			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25140		1.25140		1.25230	1.25230			0.00	25,028.00	20	4,068.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25440		1.25440		1.25530	1.25530			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.25780		1.25780		1.25870	1.25870			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07270		1.07270		1.07720	1.07720			0.00	0.00	0	32,879.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07770		1.07770		1.08220	1.08220			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.08320		1.08320		1.08760	1.08760			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.85906		114.46510		8.50919	116.88899		7.98	0.00	158,877,558.80	1,388	108,919.00
R186	On 04/05/2017	Bond Future	8.44	Call	219.67000		0.21967		921.18000	0.92118	219.670	7.96	0.15	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	670.48000		0.67048		1,944.79000	1.94479	670.480	8.10	0.35	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	891.78000		0.89178		239.17000	0.23917	891.780	8.24	0.42	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	863.83000		0.86383		229.09000	0.22909	863.830	8.25	0.41	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	355.30000		0.35530		71.01000	0.07101	355.300	8.40	0.21	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.90499		111.34807		8.54062	113.81828		8.25	0.00	1,002,132,630.00	9,000	9,133.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,391.60000		2.39160		1,333.87000	1.33387	2,391.600	8.46	0.52	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,082.51000		1.08251		527.37000	0.52737	1,082.510	8.76	0.29	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	830.28000		0.83028		388.51000	0.38851	830.280	8.85	0.24	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.94408		113.53057		8.56428	116.05030		8.09	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	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	296.21701		296.21701		300.00421	300.00421			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future	295.03172		295.03172		298.83462	298.83462			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future	300.88280		300.88280		304.76398	304.76398			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	243.09330		243.09330		245.68972	245.68972			0.00	0.00	0	33,327.00
R202	On 03/08/2017	Bond Future	244.11681		244.11681		246.73272	246.73272			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future	248.95787		248.95787		251.62795	251.62795			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	8.29225		98.99512		8.02224	100.21149		5.70	0.00	0.00	0	19,766.00
R2023	On 03/08/2017	Bond Future	8.31975		100.88545		8.03469	102.12511		5.53	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future	8.34363		98.93118		8.04185	100.19609		4.99	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	7.36577		101.48314		7.22506	101.53236		0.28	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	9.25058		92.90018		8.90680	95.32087			0.00	0.00	0	31,571.00
R2030	On 03/08/2017	Bond Future	9.30299		90.66742		8.94732	93.13444			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future	9.34527		92.44468		8.97758	94.96093			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	9.41466		91.63552		9.07119	94.22633		11.69	0.00	0.00	0	22,637.00
R2032	On 03/08/2017	Bond Future	9.46527		93.38533		9.11083	96.02570		11.62	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	9.51241		91.05696		9.14644	93.74989		11.51	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	9.58500		95.65435		9.24168	98.49078			0.00	0.00	0	8,780.00
R2035	On 03/08/2017	Bond Future	9.63668		97.48087		9.28277	100.37157			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.68710		94.88919		9.32214	97.83748			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	9.66680		92.08025		9.32352	94.90748		13.26	0.00	348,984,147.50	3,790	55,012.00
R2037	On 03/08/2017	Bond Future	9.72300		89.58142		9.36919	92.46266		13.81	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future	9.77014		91.33742		9.40585	94.27607		13.80	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

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	On 04/05/2017	Bond Future			7.56984		103.68523		7.38373	103.96580		1.23	0.00	0.00	0	28,589.00
R204	On 03/08/2017	Bond Future			7.53831		101.62488		7.31617	101.91089		1.23	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future			7.43951		103.61680		7.16472	103.90937		0.80	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			9.70151		96.01859		9.35323	99.10725		13.95	0.00	3,840,743.60	40	9,640.00
R2040	On 03/08/2017	Bond Future			9.75696		93.34460		9.39817	96.49231		14.54	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.80353		95.17437		9.43433	98.38472		14.53	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			9.73094		93.05759		9.38273	96.18173		14.69	0.00	0.00	0	23,791.00
R2044	On 03/08/2017	Bond Future			9.78491		90.45226		9.42645	93.63612		15.32	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.83026		92.22537		9.46169	95.47252		15.33	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			9.71362		92.25348		9.36552	95.46041		15.30	0.00	640,146,897.72	6,939	76,383.00
R2048	On 03/08/2017	Bond Future			9.76176		94.01510		9.40384	97.28338		15.27	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future			9.80860		91.41887		9.44053	94.75202		15.29	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			7.75849		101.05554		7.50403	101.66002		2.18	0.00	0.00	0	76,368.00
R207	On 03/08/2017	Bond Future			7.76510		99.34198		7.48173	99.95810		2.20	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,112.77000		1.11277		1,617.73000	1.61773	1,112.770	2.32	0.75	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.73560		101.28918		7.41711	101.91833		1.80	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.89740		96.92590		7.64586	97.74038		3.53	0.00	0.00	0	23,301.00
R208	On 03/08/2017	Bond Future			7.90850		98.77675		7.63743	99.60687		3.51	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.90571		97.31011		7.61186	98.15743		2.97	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			9.58862		71.76872		9.24054	74.16355		13.70	0.00	0.00	0	62,318.00
R209	On 04/05/2017	Bond Future	8.93	Call	90.19000		0.09019		450.63000	0.45063	90.190	13.66	0.07	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,319.88000		2.31988		987.82000	0.98782	2,319.880	14.03	0.71	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,114.86000		1.11486		367.78000	0.36778	1,114.860	14.32	0.46	0.00	0	1,130.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/08/2017	Bond Future			9.63664		73.13923		9.27879	75.57984		13.71	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.68155		71.42217		9.31352	73.91126		13.77	0.00	25,140,603.84	352	352.00
R209	On 02/11/2017	Bond Future	8.30	Call	355.60000		0.35560		705.02000	0.70502	355.600	13.21	0.11	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,283.09000		1.28309		2,140.42000	2.14042	1,283.090	13.63	0.29	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	10.00	Put	2,202.54000		2.20254		1,403.80000	1.40380	2,202.540	14.46	0.38	0.00	0	3,360.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			182.03065		182.03065		186.48462	186.48462			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			185.53937		185.53937		190.07914	190.07914			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			186.80709		186.80709		191.41862	191.41862			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/05/2017	Bond Future			147.04649		147.04649		148.55088	148.55088			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future			147.84803		147.84803		149.36449	149.36449			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			150.78010		150.78010		152.32809	152.32809			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			9.28778		83.71163		8.94430	86.06842		11.34	0.00	0.00	0	45,201.00
R213	On 03/08/2017	Bond Future			9.33312		85.31014		8.97880	87.71199		11.31	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.37707		83.43103		9.01136	85.88078		11.26	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			9.65800		71.98116		9.30998	74.49433		14.59	0.00	1,439,623.20	20	35,332.00
R214	On 03/08/2017	Bond Future			9.70440		73.35567		9.34686	75.91687		14.59	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.74950		71.49596		9.38210	74.10802		14.61	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future			22,857.05000		22,857.05000		21,920.12000	21,920.12000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future			9.72770		9.72770		9.33350	9.33350		15.82	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future			3.64960		3.64960		3.50780	3.50780		17.40	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future			1.36600		1.36600		1.31960	1.31960			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
ZMW / R	On 18/09/2017		Foreign Exchange Future	1.34470	1.34470	1.29900	1.29900			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017		Foreign Exchange Future	1.32490	1.32490	1.27930	1.27930			0.00	0.00	0	0.00
Total for Derivatives :											16,237,203,282.76	1,387,099	3,439,441.00
Grand Total:											16,237,203,282.76	1,387,099	3,439,441.00