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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 06/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 10/04/2017	Any day expiry	13.82200	13.82200		13.76600	13.76600		22.95	0.00	1,924,398,000.00	140,000	140,000.00
\$ / R	On 10/04/2017	Any day expiry	12.65	Call	1,173.70780	1.17371	1,120.60350	1.12060	1,173.708	36.39	0.99	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.00	Call	832.56130	0.83256	783.98970	0.78399	832.561	35.69	0.95	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.10	Call	738.62980	0.73863	690.51620	0.69052	738.630	35.49	0.93	0	80,000.00
\$ / R	On 10/04/2017	Any day expiry	13.25	Call	596.48150	0.59648	552.29280	0.55229	596.482	32.81	0.89	0	1,850.00
\$ / R	On 10/04/2017	Any day expiry	13.50	Call	371.12200	0.37112	337.61790	0.33762	371.122	28.33	0.79	0	1,000.00
\$ / R	On 10/04/2017	Any day expiry	13.75	Call	176.25830	0.17626	159.34090	0.15934	176.258	23.84	0.59	0	2,100.00
\$ / R	On 10/04/2017	Any day expiry	14.00	Call	84.61700	0.08462	86.93710	0.08694	84.617	27.18	0.33	0	1,000.00
\$ / R	On 11/04/2017	Any day expiry			13.81730	13.81730	13.76840	13.76840		23.03	0.00	0	10.00
\$ / R	On 12/04/2017	Any day expiry			13.81940	13.81940	13.77070	13.77070		23.04	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	263.70890	0.26371	246.64900	0.24665	263.709	24.53	0.65	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	184.55180	0.18455	178.50300	0.17850	184.552	23.25	0.54	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.80	Call	172.59090	0.17259	169.67560	0.16968	172.591	23.04	0.52	0	2,500.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	249.72450	0.24972	293.22300	0.29322	249.725	24.90	0.61	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	0.54750	0.00055	0.52710	0.00053	0.548	55.60	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.82150	13.82150	13.77300	13.77300		23.08	0.00	0	722.00

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 13/04/2017	Any day expiry	13.00	Call	836.60120	0.83660	794.67360	0.79467	836.601	29.10	0.94	0.00	0	20,000.00
\$ / R	On 13/04/2017	Any day expiry	13.50	Call	392.28620	0.39229	367.13430	0.36713	392.286	25.15	0.76	0.00	0	20,000.00
\$ / R	On 18/04/2017	Any day expiry			13.83190	13.83190	13.78480	13.78480		21.21	0.00	0.00	0	1,450.00
\$ / R	On 20/04/2017	Any day expiry			13.83650	13.83650	13.78960	13.78960		21.29	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			13.83900	13.83900	13.79200	13.79200		21.17	0.00	0.00	0	70.00
\$ / R	On 24/04/2017	Any day expiry			13.84660	13.84660	13.79930	13.79930		20.54	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry			13.84920	13.84920	13.80170	13.80170		20.48	0.00	0.00	0	40.00
\$ / R	On 25/04/2017	Any day expiry	13.06	Call	812.64550	0.81265	769.38520	0.76939	812.646	18.96	0.92	0.00	0	100.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	103.65360	0.10365	125.09900	0.12510	103.654	19.18	0.27	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	231.48660	0.23149	262.57640	0.26258	231.487	20.29	0.46	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	414.72350	0.41472	454.19580	0.45420	414.723	21.31	0.63	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	28.33080	0.02833	25.86180	0.02586	28.331	25.54	0.08	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	11.15290	0.01115	10.41180	0.01041	11.153	28.99	0.03	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	3.91580	0.00392	4.24910	0.00425	3.916	34.72	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.85670	13.85670	13.80890	13.80890		20.24	0.00	0.00	0	2,057.00
\$ / R	On 28/04/2017	Any day expiry	13.00	Call	882.89320	0.88289	838.81680	0.83882	882.893	19.30	0.91	0.00	0	1,500.00
\$ / R	On 02/05/2017	Any day expiry			13.86690	13.86690	13.81860	13.81860		19.83	0.00	0.00	0	0.00
\$ / R	On 02/05/2017	Any day expiry	12.60	Put	18.30180	0.01830	19.95830	0.01996	18.302	22.41	0.05	0.00	0	10,000.00
\$ / R	On 02/05/2017	Any day expiry	13.56	Call	456.08840	0.45609	428.07890	0.42808	456.088	18.90	0.68	0.00	0	10,000.00
\$ / R	On 04/05/2017	Any day expiry			13.87190	13.87190	13.82340	13.82340		19.79	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.22	Put	60.37320	0.06037	71.68640	0.07169	60.373	18.04	0.16	0.00	0	25,000.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	415.37180	0.41537	388.99270	0.38899	415.372	19.15	0.63	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.88950	13.88950	13.84040	13.84040		19.29	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.92610	13.92610	13.87690	13.87690		18.42	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	184.09320	0.18409	210.37670	0.21038	184.093	17.66	0.31	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	35.21350	0.03521	34.52990	0.03453	35.213	23.99	0.07	0.00	0	60.00
\$ / R	On 31/05/2017	Any day expiry			13.93830	13.93830	13.88910	13.88910		18.39	0.00	0.00	0	40.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.98460	13.98460	13.93520	13.93520		17.79	0.00	6,794,264,079.40	485,839	1,033,655.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	11.98440	0.01198	14.79790	0.01480	11.984	19.83	0.02	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	14.32350	0.01432	17.70340	0.01770	14.323	18.57	0.03	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	15.58460	0.01558	19.27020	0.01927	15.585	18.00	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	17.76890	0.01777	21.98210	0.02198	17.769	17.14	0.04	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	22.43200	0.02243	27.76540	0.02777	22.432	15.71	0.05	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	1,363.77500	1.36377	1,324.67670	1.32468	1,363.775	15.24	0.93	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	35.22040	0.03522	46.82160	0.04682	35.220	15.37	0.08	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	1,265.53970	1.26554	1,228.87420	1.22887	1,265.540	15.47	0.91	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	45.99120	0.04599	59.66410	0.05966	45.991	15.55	0.10	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	60.61270	0.06061	76.72920	0.07673	60.613	15.76	0.12	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	1,128.49750	1.12850	1,095.71630	1.09572	1,128.498	15.80	0.87	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	1,062.91640	1.06292	1,032.18330	1.03218	1,062.916	15.96	0.85	0.00	0	2,378.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	78.31640	0.07832	96.98330	0.09698	78.316	15.96	0.15	0.00	0	48,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	858.05370	0.85805	834.20270	0.83420	858.054	16.52	0.77	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	152.36820	0.15237	178.38900	0.17839	152.368	16.58	0.24	0.00	0	1,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	809.13260	0.80913	786.62450	0.78662	809.133	16.65	0.75	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	13.39	Call	775.20160	0.77520	753.75560	0.75376	775.202	16.74	0.73	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	735.75940	0.73576	715.55110	0.71555	735.759	16.84	0.71	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	219.36430	0.21936	249.55410	0.24955	219.364	16.93	0.31	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	703.96430	0.70396	684.75410	0.68475	703.964	16.93	0.69	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	297.49710	0.29750	331.15670	0.33116	297.497	17.26	0.38	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	586.60070	0.58660	571.02670	0.57103	586.601	17.27	0.62	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	533.76730	0.53377	519.78550	0.51979	533.767	17.45	0.58	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	364.06420	0.36406	399.93120	0.39993	364.064	17.50	0.43	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	384.45630	0.38446	420.89860	0.42090	384.456	17.57	0.44	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	439.42820	0.43943	429.23020	0.42923	439.428	17.79	0.51	0.00	0	1,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	454.82820	0.45483	494.03020	0.49403	454.828	17.79	0.49	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	422.96020	0.42296	413.42900	0.41343	422.960	17.89	0.50	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	520.88100	0.52088	561.85520	0.56186	520.881	18.05	0.53	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	533.33680	0.53334	574.61010	0.57461	533.337	18.10	0.53	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	565.05540	0.56506	607.05180	0.60705	565.055	18.22	0.55	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	597.57820	0.59758	640.25760	0.64026	597.578	18.34	0.57	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	345.40840	0.34541	338.95090	0.33895	345.408	18.39	0.43	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	342.06980	0.34207	335.74160	0.33574	342.070	18.41	0.42	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	664.94460	0.66494	708.87350	0.70887	664.945	18.58	0.60	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	270.63500	0.27064	266.95530	0.26696	270.635	18.98	0.35	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	211.62340	0.21162	209.95580	0.20996	211.623	19.57	0.29	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,089.32180	1.08932	1,138.24420	1.13824	1,089.322	19.87	0.74	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	164.74100	0.16474	165.04470	0.16504	164.741	20.10	0.23	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	141.82600	0.14183	142.99800	0.14300	141.826	20.43	0.20	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	110.70560	0.11071	111.51690	0.11152	110.706	20.96	0.17	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,613.96500	1.61397	1,663.68770	1.66369	1,613.965	21.06	0.85	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	98.56500	0.09857	98.88770	0.09889	98.565	21.06	0.15	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	70.83570	0.07084	70.02530	0.07003	70.836	21.32	0.11	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,866.23570	1.86624	1,914.82530	1.91483	1,866.236	21.32	0.89	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	65.15230	0.06515	64.11550	0.06412	65.152	21.38	0.11	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	64.37600	0.06438	63.30920	0.06331	64.376	21.39	0.10	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	54.39630	0.05440	52.94940	0.05295	54.396	21.52	0.09	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	48.19150	0.04819	46.52600	0.04653	48.191	21.62	0.08	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	42.66820	0.04267	40.82650	0.04083	42.668	21.71	0.07	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	39.65310	0.03965	37.72400	0.03772	39.653	21.77	0.07	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	22.21870	0.02222	20.00740	0.02001	22.219	22.21	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	24.75430	0.02475	29.86770	0.02987	24.754	30.61	0.03	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	15.84680	0.01585	18.46830	0.01847	15.847	30.92	0.02	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	5.14670	0.00515	6.33700	0.00634	5.147	30.92	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			14.00650	14.00650	13.95710	13.95710		17.66	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	232.82820	0.23283	263.56050	0.26356	232.828	16.84	0.31	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	49.40750	0.04941	56.66430	0.05666	49.408	21.29	0.08	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			14.01130	14.01130	13.96190	13.96190		17.64	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			14.02350	14.02350	13.97410	13.97410		17.63	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 05/07/2017	Any day expiry	14.00	Call	498.65090	0.49865	488.07180	0.48807	498.651	17.54	0.53	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			14.04050	14.04050	13.99100	13.99100		17.51	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	455.13320	0.45513	493.44850	0.49345	455.133	17.35	0.45	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	30.15980	0.03016	29.56980	0.02957	30.160	26.50	0.04	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.06220	14.06220	14.01270	14.01270		17.38	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			14.07190	14.07190	14.02240	14.02240		17.39	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	165.04870	0.16505	191.60680	0.19161	165.049	16.09	0.22	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	446.02950	0.44603	441.13970	0.44114	446.029	17.79	0.45	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			14.07670	14.07670	14.02720	14.02720		17.38	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	264.23080	0.26423	297.11050	0.29711	264.231	16.44	0.31	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	74.88630	0.07489	79.79410	0.07979	74.886	21.54	0.10	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			14.08640	14.08640	14.03690	14.03690		17.30	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			14.11300	14.11300	14.06340	14.06340		17.19	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			14.15640	14.15640	14.10690	14.10690		17.05	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	291.77460	0.29177	326.59460	0.32659	291.775	16.11	0.30	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	96.12480	0.09612	101.94940	0.10195	96.125	21.33	0.11	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.20470	14.20470	14.15520	14.15520		16.95	0.00	42,457,848.30	2,989	55,880.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	48.05700	0.04806	56.10560	0.05611	48.057	17.16	0.06	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	84.02100	0.08402	98.21230	0.09821	84.021	16.10	0.11	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	116.35550	0.11636	138.54680	0.13855	116.355	15.46	0.15	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	1,362.83300	1.36283	1,339.23250	1.33923	1,362.833	15.60	0.82	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	158.13300	0.15813	184.03250	0.18403	158.133	15.60	0.18	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	192.98400	0.19298	221.43980	0.22144	192.984	15.70	0.21	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	270.84940	0.27085	303.82600	0.30383	270.849	15.88	0.27	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	1,010.23630	1.01024	996.61060	0.99661	1,010.236	15.95	0.70	0.00	0	5,730.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	415.05170	0.41505	455.21570	0.45522	415.052	16.32	0.37	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	647.65540	0.64766	644.49240	0.64449	647.655	16.95	0.52	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	654.73740	0.65474	701.29470	0.70129	654.737	16.98	0.48	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	715.12680	0.71513	762.72070	0.76272	715.127	17.15	0.51	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	595.99830	0.59600	594.19380	0.59419	595.998	17.17	0.49	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	810.15460	0.81015	859.10990	0.85911	810.155	17.41	0.54	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	534.47150	0.53447	534.17110	0.53417	534.472	17.46	0.45	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	517.60740	0.51761	517.69480	0.51769	517.607	17.55	0.44	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	388.61840	0.38862	391.76420	0.39176	388.618	18.33	0.35	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	207.01490	0.20701	212.84590	0.21285	207.015	19.93	0.21	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	159.94080	0.15994	166.14310	0.16614	159.941	20.44	0.16	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	124.26210	0.12426	130.45970	0.13046	124.262	20.96	0.13	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	109.80340	0.10980	115.90100	0.11590	109.803	21.22	0.12	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	107.80060	0.10780	113.48540	0.11349	107.801	21.26	0.12	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	38.60260	0.03860	57.35120	0.05735	38.603	20.51	0.05	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.22650	14.22650	14.17690	14.17690		16.89	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	312.12490	0.31212	348.52710	0.34853	312.125	15.92	0.30	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	110.50990	0.11051	117.88660	0.11789	110.510	21.18	0.12	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			14.22890	14.22890	14.17940	14.17940		16.88	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 23/10/2017	Any day expiry		14.28930	14.28930		14.24000	14.24000		16.89	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry		14.29900	14.29900		14.24980	14.24980		16.90	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	333.91280	0.33391	368.36920	0.36837	333.913	15.88	0.29	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	125.67750	0.12568	134.09150	0.13409	125.678	21.25	0.12	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry		14.34020	14.34020		14.29120	14.29120		16.90	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry		14.37650	14.37650		14.32780	14.32780		16.92	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	353.90640	0.35391	387.01120	0.38701	353.906	15.84	0.29	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	145.82130	0.14582	154.51470	0.15451	145.821	21.35	0.13	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future		14.42490	14.42490		14.37660	14.37660		16.86	0.00	12,549,663.00	870	94,830.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	48.46910	0.04847	52.28410	0.05228	48.469	16.07	0.06	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	67.40690	0.06741	73.60620	0.07361	67.407	15.94	0.07	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	87.65250	0.08765	96.44100	0.09644	87.653	15.84	0.09	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	109.96140	0.10996	121.58620	0.12159	109.961	15.74	0.11	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	123.40370	0.12340	136.71500	0.13672	123.404	15.69	0.12	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	145.97120	0.14597	162.05870	0.16206	145.971	15.62	0.14	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	212.99310	0.21299	237.51950	0.23752	212.993	15.50	0.19	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	244.58920	0.24459	270.84080	0.27084	244.589	15.57	0.21	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	313.57050	0.31357	343.03000	0.34303	313.570	15.72	0.26	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	330.06380	0.33006	360.20010	0.36020	330.064	15.75	0.27	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	1,289.58740	1.28959	1,272.74830	1.27275	1,289.587	15.81	0.71	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	580.70640	0.58071	620.04880	0.62005	580.706	16.33	0.39	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	858.83100	0.85883	903.21220	0.90321	858.831	17.00	0.49	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	611.77130	0.61177	611.09510	0.61110	611.771	17.70	0.42	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	579.62330	0.57962	579.81440	0.57981	579.623	17.86	0.41	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	576.84700	0.57685	577.09090	0.57709	576.847	17.87	0.41	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	380.52680	0.38053	383.55120	0.38355	380.527	19.16	0.29	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	222.67410	0.22267	228.34240	0.22834	222.674	20.46	0.18	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	218.65280	0.21865	224.36510	0.22437	218.653	20.51	0.18	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	215.69430	0.21569	221.43710	0.22144	215.694	20.54	0.17	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	211.82370	0.21182	217.94570	0.21795	211.824	20.59	0.17	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	151.67680	0.15168	160.25500	0.16026	151.677	21.68	0.13	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry		14.43460	14.43460		14.38640	14.38640		16.93	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	367.96240	0.36796	399.36110	0.39936	367.962	15.83	0.29	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	157.91470	0.15791	165.67340	0.16567	157.915	21.56	0.13	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry		14.56340	14.56340		14.51480	14.51480		16.91	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		14.56820	14.56820		14.51960	14.51960		16.90	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future		14.64610	14.64610		14.59690	14.59690		16.93	0.00	0.00	0	280.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	251.92130	0.25192	274.64070	0.27464	251.921	15.42	0.19	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	691.87370	0.69187	689.77920	0.68978	691.874	17.94	0.41	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry		14.73760	14.73760		14.68700	14.68700		17.02	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,191.56380	1.19156	1,236.39310	1.23639	1,191.564	17.37	0.50	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	687.03110	0.68703	685.47120	0.68547	687.031	18.34	0.39	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry		14.77800	14.77800		14.72640	14.72640		17.13	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry		14.78810	14.78810		14.73630	14.73630		17.19	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 18/06/2018	Foreign Exchange Future			14.87400		14.87400		14.82010	14.82010		17.31	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	42.90250		0.04290		45.50440	0.04550	42.903	16.32	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	293.59490		0.29359		321.82520	0.32183	293.595	15.38	0.19	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	504.41900		0.50442		537.84310	0.53784	504.419	16.13	0.28	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	678.21770		0.67822		676.60870	0.67661	678.218	19.00	0.36	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			15.01540		15.01540		14.95810	14.95810		17.55	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			15.10380		15.10380		15.04440	15.04440		17.68	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			15.24770		15.24770		15.18480	15.18480		17.85	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.32600		15.32600		15.26120	15.26120		17.91	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			15.48010		15.48010		15.41160	15.41160		18.08	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.56340		15.56340		15.49290	15.49290		18.11	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.98460		13.98460		13.93520	13.93520		17.79	0.00	237,738.20	17	511.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.20470		14.20470		14.15520	14.15520		16.95	0.00	0.00	0	27.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.42490		14.42490		14.37660	14.37660		16.86	0.00	0.00	0	45.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.64610		14.64610		14.59690	14.59690		16.93	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.87400		14.87400		14.82010	14.82010		17.31	0.00	0.00	0	47.00
£ / R	On 13/04/2017	Any day expiry			17.27640		17.27640		17.18810	17.18810		22.84	0.00	0.00	0	61.00
£ / R	On 24/04/2017	Any day expiry			17.30220		17.30220		17.21490	17.21490		20.09	0.00	0.00	0	10.00
£ / R	On 25/04/2017	Any day expiry			17.31530		17.31530		17.22720	17.22720		20.10	0.00	0.00	0	182.00
£ / R	On 28/04/2017	Any day expiry			17.32590		17.32590		17.23720	17.23720		20.02	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.50900		17.50900		17.41920	17.41920		18.05	0.00	8,019,122.00	458	56,637.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	1,165.10160		1.16510		1,102.37470	1.10237	1,165.102	16.68	0.80	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	571.83180		0.57183		537.00190	0.53700	571.832	18.05	0.52	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	175.73940		0.17574		165.45470	0.16545	175.739	20.60	0.20	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.83000		17.83000		17.73930	17.73930		17.46	0.00	0.00	0	1,786.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.15640		18.15640		18.06520	18.06520		16.56	0.00	0.00	0	215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12644		0.12644		0.12568	0.12568		16.60	0.00	0.00	0	3,804.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12896		0.12896		0.12819	0.12819		14.89	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.13158		0.13158		0.13080	0.13080		15.65	0.00	0.00	0	0.00
€ / R	On 13/04/2017	Any day expiry			14.73520		14.73520		14.68930	14.68930		21.88	0.00	0.00	0	45.00
€ / R	On 28/04/2017	Any day expiry			14.75460		14.75460		14.70860	14.70860		17.24	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.95520		14.95520		14.90860	14.90860		16.63	0.00	89,491,916.80	5,984	110,279.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.26180		15.26180		15.21510	15.21510		15.91	0.00	7,737,732.60	507	6,845.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.57690		15.57690		15.53180	15.53180		15.84	0.00	11,620,367.40	746	76.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	202.68600		0.20269		226.74010	0.22674	202.686	14.96	0.18	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	549.63640		0.54964		551.94970	0.55195	549.636	16.84	0.39	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.90120		15.90120		15.85540	15.85540		15.88	0.00	0.00	0	916.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.28215		98.28215		98.13188	98.13188			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.39732		95.39732		95.23591	95.23591			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 15/06/2026	Interest Rate Swap	94.21320		94.21320		94.05307	94.05307			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	96.34959		96.34959		96.20226	96.20226			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	100.05824		100.05824		99.92647	99.92647			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	98.69550		98.69550		98.57044	98.57044			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	100.73963		100.73963		100.62135	100.62135			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60706		99.60706		99.60706	99.60706			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.63107		99.63107		99.62914	99.62914			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.88893		99.88893		99.88349	99.88349			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.92082		99.92082		99.91005	99.91005			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	100.20200		100.20200		100.18025	100.18025			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.91464		99.91464		99.90975	99.90975			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.20353		99.20353		99.19224	99.19224			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.88707		98.88707		98.86536	98.86536			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.95592		98.95592		98.92517	98.92517			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.46000		99.46000		99.42000	99.42000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.98425		99.98425		99.93736	99.93736			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.52170		100.52170		100.46987	100.46987			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.94438		97.94438		97.83921	97.83921			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.30323		97.30323		97.18882	97.18882			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.62905		96.62905		96.51168	96.51168			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.92165		96.92165		96.80638	96.80638			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.18943		99.18943		99.07861	99.07861			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.41557		99.41557		99.30668	99.30668			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.68577		100.68577		100.57904	100.57904			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	527.48500		527.48500		527.47600	527.47600			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	537.55400		537.55400		537.54200	537.54200			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	548.07100		548.07100		548.06700	548.06700			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	601.13600		601.13600		601.47600	601.47600			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	612.61000		612.61000		612.95500	612.95500			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	624.59600		624.59600		624.95700	624.95700			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	544.09700		544.09700		544.61300	544.61300			0.00	0.00	0	594.00
ALBI	On 03/08/2017	Index Future	554.48200		554.48200		555.00700	555.00700			0.00	0.00	0	33.00
ALBI	On 02/11/2017	Index Future	565.33100		565.33100		565.87300	565.87300			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.54910		10.54910		10.54870	10.54870		14.43	0.00	1,054,910.00	100	30,132.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.70080		10.70080		10.70070	10.70070		13.68	0.00	5,350,400.00	500	2,235.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.85490		10.85490		10.85570	10.85570		13.24	0.00	0.00	0	53.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.43560	10.43560	10.39820	10.39820	15.44	0.00	0.00	0	10.00			
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.61480	10.61480	10.57670	10.57670	14.55	0.00	0.00	0	10.00			
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.79580	10.79580	10.75860	10.75860	14.18	0.00	0.00	0	0.00			
CHF / R	On 19/06/2017	Foreign Exchange Future	13.98400	13.98400	13.93890	13.93890	16.94	0.00	0.00	0	1,356.00			
CHF / R	On 18/09/2017	Foreign Exchange Future	14.28880	14.28880	14.24320	14.24320	16.56	0.00	0.00	0	0.00			
CHF / R	On 18/12/2017	Foreign Exchange Future	14.60370	14.60370	14.55880	14.55880	16.60	0.00	0.00	0	0.00			
CNH / R	On 19/06/2017	Foreign Exchange Future	2.01920	2.01920	2.01280	2.01280	16.60	0.00	0.00	0	10.00			
CNH / R	On 18/09/2017	Foreign Exchange Future	2.03790	2.03790	2.03190	2.03190	16.09	0.00	0.00	0	0.00			
CNH / R	On 18/12/2017	Foreign Exchange Future	2.05650	2.05650	2.05040	2.05040	15.53	0.00	0.00	0	0.00			
CNH/R	On 02/05/2017	Any day expiry	2.00950	2.00950	2.00350	2.00350	20.14	0.00	0.00	0	362.00			
DKK / R	On 19/06/2017	Foreign Exchange Future	2.01170	2.01170	2.00590	2.00590	16.30	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	0.00	0	0.00			
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	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	0.00	0	0.00			
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	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	0.00	0	0.00			
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	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	0.00	0	0.00			
ES33	On 04/05/2017	Bond Future	10.88905	75.47435	10.87489	75.56027	0.00	0.00	0.00	0	9,466.00			
ES33	On 03/08/2017	Bond Future	10.98301	76.91496	10.96840	77.00230	0.00	0.00	0.00	0	0.00			
ES33	On 02/11/2017	Bond Future	11.07753	74.62720	11.06222	74.71739	0.00	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	0.00	0	0.00			
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00			
ES42	On 04/05/2017	Bond Future	11.02948	78.95588	11.01031	79.08797	0.00	0.00	0.00	0	8,777.00			
ES42	On 03/08/2017	Bond Future	11.12157	80.46304	11.10179	80.59737	0.00	0.00	0.00	0	0.00			
ES42	On 02/11/2017	Bond Future	11.21337	77.77552	11.19272	77.91368	0.00	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	0.00	0	0.00			
GOVI	On 04/05/2017	GOVI	542.36400	542.36400	542.87400	542.87400	0.00	0.00	0.00	0	401.00			
GOVI	On 03/08/2017	GOVI	552.71600	552.71600	553.23400	553.23400	0.00	0.00	0.00	0	0.00			



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 02/11/2017	GOVI	563.53000		563.53000		564.06600	564.06600			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.80250		1.80250		1.79650	1.79650		17.50	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.83320		1.83320		1.82720	1.82720		16.97	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.86330		1.86330		1.85740	1.85740		16.41	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	127.19357		127.19357		127.36865	127.36865			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	128.30999		128.30999		128.48810	128.48810			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	130.85070		130.85070		131.03415	131.03415			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	99.39928		99.39928		99.07791	99.07791			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	103.97580		103.97580		104.25212	104.25212			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	105.97915		105.97915		106.26054	106.26054			0.00	37,728,577.40	356	356.00
I2033	On 02/11/2017	Bond Future	106.99637		106.99637		107.28488	107.28488			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	129.32042		129.32042		129.31344	129.31344			0.00	0.00	0	20,616.00
I2038	On 03/08/2017	Bond Future	130.31108		130.31108		130.30366	130.30366			0.00	26,192,527.08	201	201.00
I2038	On 02/11/2017	Bond Future	132.89140		132.89140		132.88565	132.88565			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	126.81855		126.81855		126.28829	126.28829			0.00	0.00	0	20,203.00
I2046	On 03/08/2017	Bond Future	129.26215		129.26215		128.72135	128.72135			0.00	82,339,989.55	637	637.00
I2046	On 02/11/2017	Bond Future	130.23055		130.23055		129.68086	129.68086			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	134.50928		134.50928		134.80811	134.80811			0.00	0.00	0	24,114.00
I2050	On 03/08/2017	Bond Future	135.43597		135.43597		135.74019	135.74019			0.00	40,901,662.94	302	302.00
I2050	On 02/11/2017	Bond Future	138.11788		138.11788		138.43006	138.43006			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	245.61800		245.61800		245.58700	245.58700			0.00	0.00	0	925.00
IGOV	On 03/08/2017	Index Future	250.35000		250.35000		250.31800	250.31800			0.00	5,007,000.00	2	297.00
IGOV	On 02/11/2017	Index Future	255.30700		255.30700		255.27800	255.27800			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.38000		92.62000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.37000		92.63000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.40000		92.60000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.41000		92.59000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.42000		92.58000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.42000		92.58000		7.31000	92.69000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.45000		92.55000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.47000		92.53000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.47000		92.53000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.49000		92.51000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.55000		92.45000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.56000		92.44000		7.34000	92.66000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13380		0.13380		0.13300	0.13300			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.13330		0.13330		0.13200	0.13200			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.13350		0.13350		0.13280	0.13280			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.74100		9.74100		9.67810	9.67810		14.53	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.87440		9.87440		9.81090	9.81090		13.74	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			10.00950		10.00950		9.94580	9.94580		13.68	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.30830		1.30830		1.30630	1.30630			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.32430		1.32430		1.32150	1.32150			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.33980		1.33980		1.33870	1.33870			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25200		1.25200		1.25000	1.25000			0.00	68,860.00	55	4,098.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25520		1.25520		1.25320	1.25320			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.25870		1.25870		1.25660	1.25660			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06940		1.06940		1.06990	1.06990			0.00	1,539,936.00	1,440	31,439.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07440		1.07440		1.07490	1.07490			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.07990		1.07990		1.08030	1.08030			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			9.01784		113.38806		9.00829	113.45244		8.41	0.00	1,467,241,496.40	12,940	110,858.00
R186	On 04/05/2017	Bond Future	8.44	Call	80.61000		0.08061		91.82000	0.09182	80.610	8.39	0.07	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	324.38000		0.32438		352.64000	0.35264	324.380	8.54	0.21	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,373.76000		1.37376		1,356.30000	1.35630	1,373.760	8.68	0.57	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	1,335.44000		1.33544		1,318.69000	1.31869	1,335.440	8.69	0.56	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	597.92000		0.59792		594.80000	0.59480	597.920	8.84	0.33	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			9.07055		110.24959		9.06065	110.31486		8.70	0.00	0.00	0	9,133.00
R186	On 03/08/2017	Bond Future	8.85	Put	3,062.11000		3.06211		3,032.74000	3.03274	3,062.110	8.91	0.59	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,500.46000		1.50046		1,485.85000	1.48585	1,500.460	9.22	0.37	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,181.31000		1.18131		1,170.05000	1.17005	1,181.310	9.32	0.31	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			9.11723		112.40683		9.10665	112.47506		8.55	0.00	112,406.83	1	1.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 04/05/2017	Bond Future		296.65047	296.65047		296.63423	296.63423			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future		295.47100	295.47100		295.45362	295.45362			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future		301.32158	301.32158		301.30838	301.30838			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future		242.54831	242.54831		242.53531	242.53531			0.00	38,565,181.29	159	33,327.00
R202	On 03/08/2017	Bond Future		243.55934	243.55934		243.54545	243.54545			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future		248.38175	248.38175		248.37126	248.37126			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		8.37661	98.61888		8.37695	98.61736		5.98	0.00	0.00	0	19,643.00
R2023	On 03/08/2017	Bond Future		8.40900	100.50127		8.40942	100.49946		5.79	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future		8.43886	98.53615		8.43896	98.53574		5.25	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future		7.45846	101.45075		7.45602	101.45161		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		9.41376	91.78152		9.40428	91.84598			0.00	91,781.52	1	31,531.00
R2030	On 03/08/2017	Bond Future		9.47200	89.52666		9.46222	89.59213			0.00	0.00	0	3,410.00
R2030	On 02/11/2017	Bond Future		9.52047	91.27856		9.51016	91.34661			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		9.57786	90.44067		9.56836	90.50960		12.23	0.00	0.00	0	22,637.00
R2032	On 03/08/2017	Bond Future		9.63387	92.16698		9.62410	92.23693		12.15	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.68698	89.81165		9.67669	89.88437		12.08	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.74810	94.35093		9.73356	94.46600			0.00	0.00	0	8,780.00
R2035	On 03/08/2017	Bond Future		9.80501	96.15186		9.79004	96.26889			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.86116	93.53097		9.84554	93.65163			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		9.82959	90.78639		9.81510	90.90037		13.79	0.00	0.00	0	55,012.00
R2037	On 03/08/2017	Bond Future		9.89100	88.26217		9.87609	88.37802		14.37	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.94358	89.98931		9.92804	90.10879		14.36	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.64387	103.57392		7.64904	103.56615		1.30	0.00	0.00	0	28,589.00
R204	On 03/08/2017	Bond Future		7.62724	101.51070		7.63366	101.50246		1.30	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.55243	103.49693		7.55891	103.49006		0.86	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future	9.87442		94.54446		9.85488	94.70913		14.43	0.00	0.00	0	9,640.00
R2040	On 03/08/2017	Bond Future	9.93533		91.84160		9.91522	92.00906		15.05	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future	9.98756		93.63877		9.96667	93.81099		15.07	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future	9.90392		91.57089		9.88436	91.73691		15.12	0.00	0.00	0	23,891.00
R2044	On 03/08/2017	Bond Future	9.96324		88.93648		9.94312	89.10531		15.78	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future	10.01411		90.67684		9.99324	90.85033		15.83	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future	9.89198		90.68453		9.86732	90.89857		15.71	0.00	23,577,977.80	260	77,183.00
R2048	On 03/08/2017	Bond Future	9.94542		92.41551		9.92006	92.63338		15.66	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future	9.99798		89.78493		9.97172	90.00834		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	7.81916		100.91209		7.82451	100.89945		2.31	0.00	0.00	0	76,368.00
R207	On 03/08/2017	Bond Future	7.83301		99.19504		7.83911	99.18186		2.32	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,018.00000	1.01800	1,010.61000	1.01061	1,018.000	2.45	0.71	0.00	0	51.00
R207	On 02/11/2017	Bond Future	7.81353		101.13601		7.81962	101.12405		1.91	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future	7.96783		96.69934		7.96801	96.69876		3.73	0.00	0.00	0	23,301.00
R208	On 03/08/2017	Bond Future	7.98465		98.54511		7.98494	98.54422		3.69	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future	7.98932		97.07066		7.98913	97.07120		3.14	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future	9.75182		70.68622		9.73725	70.78184		14.36	0.00	49,480,354.00	700	61,586.00
R209	On 04/05/2017	Bond Future	8.93	Call	25.65000	0.02565	31.28000	0.03128	25.650	14.17	0.02	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	3,095.78000	3.09578	3,029.49000	3.02949	3,095.780	14.44	0.83	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,603.75000	1.60375	1,566.73000	1.56673	1,603.750	14.73	0.60	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future	9.80462		72.03546		9.78966	72.13271		14.37	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future	9.85475		70.29442		9.83919	70.39462		14.46	0.00	0.00	0	901.00
R209	On 02/11/2017	Bond Future	8.30	Call	290.50000	0.29050	302.37000	0.30237	290.500	13.88	0.09	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,065.41000	1.06541	1,096.24000	1.09624	1,065.410	14.30	0.25	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	10.00	Put	2,760.44000	2.76044	2,725.00000	2.72500	2,760.440	15.16	0.43	0.00	0	3,360.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future	182.78689		182.78689		182.77706	182.77706			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future	186.30875		186.30875		186.29816	186.29816			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future	187.58607		187.58607		187.57793	187.57793			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	147.55723		147.55723		147.28594	147.28594			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future	148.36735		148.36735		148.09041	148.09041			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	151.30515		151.30515		151.02495	151.02495			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	9.45635	82.58822		9.44679	82.65136			11.93	0.00	30,557,641.40	370	45,201.00
R213	On 03/08/2017	Bond Future	9.50719	84.16465		9.49736	84.22874			11.89	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.55719	82.26037		9.54686	82.32688			11.86	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.83137	70.78121		9.81174	70.91539			15.13	0.00	70,781.21	1	35,332.00
R214	On 03/08/2017	Bond Future	9.88275	72.13224		9.86259	72.26879			15.13	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.93323	70.24622		9.91235	70.38642			15.26	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	23,505.80000	23,505.80000		23,420.44000	23,420.44000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.98160	9.98160		9.95380	9.95380			15.40	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.69360	3.69360		3.69370	3.69370			17.10	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.44110	1.44110		1.42530	1.42530				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.41800	1.41800		1.40240	1.40240				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.39700	1.39700		1.38210	1.38210				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>10,700,657,951.12</b>	<b>655,435</b>	<b>4 025 549.00</b>

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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
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<b>Grand Total:</b>											10,700,657,951.12	655,435	4 025 549.00
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