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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 11/04/2017	Any day expiry	13.83750	13.83750		13.92730	13.92730		22.60	0.00	139,000.00	10	0.00
\$ / R	On 12/04/2017	Any day expiry	13.87970	13.87970		13.92730	13.92730		22.73	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	233.19430	0.23319	307.45400	0.30745	233.194	27.58	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	133.12020	0.13312	208.47930	0.20848	133.120	25.16	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.80	Call	118.33440	0.11833	193.07270	0.19307	118.334	24.75	0.00	0	2,500.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	112.49120	0.11249	126.00260	0.12600	112.491	24.76	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	0.00270	0.00000	0.26770	0.00027	0.003	93.80	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry	13.87970	13.87970		13.92730	13.92730		22.84	0.00	152,119.00	11	722.00
\$ / R	On 13/04/2017	Any day expiry	13.00	Call	882.82870	0.88283	933.51080	0.93351	882.829	43.04	0.00	0	20,000.00
\$ / R	On 13/04/2017	Any day expiry	13.50	Call	402.29380	0.40229	462.00370	0.46200	402.294	33.57	0.00	0	20,000.00
\$ / R	On 18/04/2017	Any day expiry	13.88860	13.88860		13.93620	13.93620		20.23	0.00	0.00	0	1,450.00
\$ / R	On 20/04/2017	Any day expiry	13.89040	13.89040		13.93970	13.93970		20.38	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry	13.89120	13.89120		13.94150	13.94150		20.44	0.00	0.00	0	70.00
\$ / R	On 24/04/2017	Any day expiry	13.89380	13.89380		13.94950	13.94950		19.70	0.00	0.00	0	0.00
\$ / R	On 24/04/2017	Any day expiry	13.89	Call	208.18920	0.20819	248.38980	0.24839	208.189	19.72	0.00	0	2,500.00
\$ / R	On 25/04/2017	Any day expiry	13.89670	13.89670		13.95220	13.95220		19.78	0.00	0.00	0	40.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/04/2017	Any day expiry	13.06	Call	855.39800	0.85540	909.31240	0.90931	855.398	21.80	0.93	0.00	0	100.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	72.30060	0.07230	62.90190	0.06290	72.301	20.08	0.22	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	169.94790	0.16995	155.01790	0.15502	169.948	19.86	0.42	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	339.82190	0.33982	313.72230	0.31372	339.822	20.45	0.63	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	20.06510	0.02007	24.95930	0.02496	20.065	26.62	0.06	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	7.83090	0.00783	9.72740	0.00973	7.831	31.13	0.03	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	1.91230	0.00191	2.40720	0.00241	1.912	36.55	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.90520	13.90520	13.96010	13.96010		19.43	0.00	0.00	0	2,081.00
\$ / R	On 28/04/2017	Any day expiry	13.00	Call	924.19230	0.92419	977.21500	0.97722	924.192	21.14	0.93	0.00	0	1,500.00
\$ / R	On 02/05/2017	Any day expiry			13.91670	13.91670	13.97080	13.97080		18.71	0.00	0.00	0	0.00
\$ / R	On 02/05/2017	Any day expiry	12.60	Put	12.47060	0.01247	11.20370	0.01120	12.471	23.79	0.04	0.00	0	10,000.00
\$ / R	On 02/05/2017	Any day expiry	13.56	Call	457.04260	0.45704	502.03560	0.50204	457.043	18.05	0.73	0.00	0	10,000.00
\$ / R	On 04/05/2017	Any day expiry			13.92240	13.92240	13.97610	13.97610		18.84	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.22	Put	27.78300	0.02778	36.07330	0.03607	27.783	16.40	0.10	0.00	0	25,000.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	403.74400	0.40374	456.08380	0.45608	403.744	17.65	0.68	0.00	0	1,000.00
\$ / R	On 11/05/2017	Any day expiry			13.94250	13.94250	13.99480	13.99480		18.43	0.00	0.00	0	70.00
\$ / R	On 11/05/2017	Any day expiry	13.00	Put	30.81850	0.03082	0.00000	0.00000	30.818	18.45	0.09	84,203,254.20	68,000	34,000.00
\$ / R	On 11/05/2017	Any day expiry	15.00	Call	48.68080	0.04868	0.00000	0.00000	48.681	21.16	0.12	57,068,592.00	34,000	34,000.00
\$ / R	On 15/05/2017	Any day expiry			13.95390	13.95390	13.98200	13.98200		18.19	0.00	139,820.00	10	10.00
\$ / R	On 26/05/2017	Any day expiry			13.98080	13.98080	14.03180	14.03180		17.73	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	137.20600	0.13721	134.78330	0.13478	137.206	16.74	0.27	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	26.86580	0.02687	30.51200	0.03051	26.866	23.33	0.06	0.00	0	60.00
\$ / R	On 31/05/2017	Any day expiry			13.99310	13.99310	14.04410	14.04410		17.59	0.00	0.00	0	40.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.03950	14.03950	14.09070	14.09070		17.02	0.00	3,662,315,891.00	260,858	1,011,547.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	9.83380	0.00983	8.21870	0.00822	9.834	20.26	0.02	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	12.08280	0.01208	10.26800	0.01027	12.083	19.06	0.03	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	13.31150	0.01331	11.39760	0.01140	13.312	18.52	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	15.46100	0.01546	13.38500	0.01339	15.461	17.70	0.04	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	20.11430	0.02011	17.72600	0.01773	20.114	16.34	0.05	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	1,413.28140	1.41328	1,461.87140	1.46187	1,413.281	15.52	0.94	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	28.17620	0.02818	23.25390	0.02325	28.176	15.54	0.07	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	1,311.84870	1.31185	1,357.98540	1.35799	1,311.849	15.57	0.93	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	36.03080	0.03603	30.88610	0.03089	36.031	15.59	0.08	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	46.70630	0.04671	41.48970	0.04149	46.706	15.63	0.10	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	1,168.61190	1.16861	1,214.60640	1.21461	1,168.612	15.64	0.90	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	1,099.21520	1.09922	1,145.34330	1.14534	1,099.215	15.68	0.88	0.00	0	2,378.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	59.71520	0.05972	54.64330	0.05464	59.715	15.68	0.12	0.00	0	48,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	878.27210	0.87827	925.95170	0.92595	878.272	15.81	0.80	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	115.64260	0.11564	112.39560	0.11240	115.643	15.82	0.21	0.00	0	1,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	824.78510	0.82479	873.13130	0.87313	824.785	15.84	0.78	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	788.53470	0.78853	836.51040	0.83651	788.535	15.91	0.76	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	746.61910	0.74662	793.90260	0.79390	746.619	16.01	0.74	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	173.30870	0.17331	168.78170	0.16878	173.309	16.10	0.28	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	712.80870	0.71281	759.48170	0.75948	712.809	16.10	0.72	0.00	0	4,750.00

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	13.69	Put	244.28270		0.24428		237.07800	0.23708	244.283	16.41	0.35	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	587.93700		0.58794		631.77780	0.63178	587.937	16.43	0.65	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	531.77160		0.53177		573.98340	0.57398	531.772	16.60	0.61	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	306.23220		0.30623		296.73290	0.29673	306.232	16.65	0.40	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	325.42370		0.32542		315.22610	0.31523	325.424	16.72	0.42	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	431.77530		0.43178		470.40490	0.47040	431.775	16.93	0.53	0.00	0	1,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	392.27530		0.39228		379.70490	0.37970	392.275	16.93	0.47	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	413.69520		0.41370		451.56860	0.45157	413.695	17.00	0.51	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	455.33970		0.45534		439.57780	0.43958	455.340	17.17	0.51	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	467.49390		0.46749		451.33690	0.45134	467.494	17.22	0.52	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	498.52700		0.49853		481.37540	0.48138	498.527	17.35	0.54	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	530.45230		0.53045		512.30940	0.51231	530.452	17.48	0.56	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	332.96540		0.33297		365.62540	0.36563	332.965	17.53	0.44	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	329.52070		0.32952		361.98600	0.36199	329.521	17.56	0.43	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	596.85580		0.59686		576.74060	0.57674	596.856	17.74	0.59	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	256.46100		0.25646		284.27710	0.28428	256.461	18.17	0.36	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	197.39170		0.19739		220.72670	0.22073	197.392	18.82	0.29	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,020.24460		1.02024		990.56310	0.99056	1,020.245	19.13	0.75	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	150.78140		0.15078		170.79570	0.17080	150.781	19.38	0.23	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	128.35010		0.12835		146.44410	0.14644	128.350	19.72	0.20	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	98.35050		0.09835		113.58510	0.11359	98.350	20.29	0.16	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,548.59070		1.54859		1,512.01970	1.51202	1,548.591	20.48	0.86	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	88.09070		0.08809		102.71970	0.10272	88.091	20.48	0.14	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	63.90110		0.06390		73.40670	0.07341	63.901	20.95	0.11	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,804.40110		1.80440		1,762.70670	1.76271	1,804.401	20.95	0.89	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	58.98110		0.05898		67.42310	0.06742	58.981	21.06	0.10	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	58.31060		0.05831		66.60740	0.06661	58.311	21.08	0.10	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	49.69830		0.04970		56.12720	0.05613	49.698	21.31	0.09	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	44.35370		0.04435		49.62940	0.04963	44.354	21.48	0.08	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	39.60110		0.03960		43.85980	0.04386	39.601	21.64	0.07	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	37.00580		0.03701		40.71560	0.04072	37.006	21.74	0.07	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	21.92520		0.02193		22.63790	0.02264	21.925	22.52	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	17.58940		0.01759		13.72770	0.01373	17.589	29.59	0.03	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	11.29000		0.01129		9.42730	0.00943	11.290	30.11	0.02	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	3.27420		0.00327		2.55220	0.00255	3.274	30.11	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			14.06140		14.06140		14.11260	14.11260		16.89	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	186.61410		0.18661		181.61430	0.18161	186.614	16.03	0.28	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	43.22980		0.04323		56.32920	0.05633	43.230	20.85	0.07	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			14.06630		14.06630		14.11740	14.11740		16.98	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			14.07850		14.07850		14.12960	14.12960		16.87	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	491.81550		0.49182		530.32920	0.53033	491.816	16.71	0.54	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			14.09070		14.09070		14.14170	14.14170		16.77	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	476.75420		0.47675		514.57640	0.51458	476.754	16.72	0.52	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			14.09560		14.09560		14.14660	14.14660		16.78	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 12/07/2017	Any day expiry	13.95	Put	395.48770	0.39549	384.39640	0.38440	395.488	16.55	0.43	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	26.91720	0.02692	21.28890	0.02129	26.917	26.31	0.04	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.11730	14.11730	14.16860	14.16860		16.74	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			14.12700	14.12700	14.17840	14.17840		16.68	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	130.75250	0.13075	130.60900	0.13061	130.753	15.42	0.19	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	437.89310	0.43789	472.37600	0.47238	437.893	17.10	0.47	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			14.13180	14.13180	14.18320	14.18320		16.78	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	221.04140	0.22104	215.60460	0.21560	221.041	15.79	0.28	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	65.14330	0.06514	79.49730	0.07950	65.143	20.88	0.09	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			14.14140	14.14140	14.19300	14.19300		16.72	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			14.16800	14.16800	14.21990	14.21990		16.69	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			14.21140	14.21140	14.26390	14.26390		16.64	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	252.78280	0.25278	248.92360	0.24892	252.783	15.63	0.28	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	87.53490	0.08753	102.75800	0.10276	87.535	20.82	0.11	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.25970	14.25970	14.31270	14.31270		16.61	0.00	16,099,201.30	1,129	54,344.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	41.14370	0.04114	37.54440	0.03754	41.144	17.11	0.06	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	70.90940	0.07091	69.49210	0.06949	70.909	15.90	0.10	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	97.87100	0.09787	99.00100	0.09900	97.871	15.18	0.13	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	1,391.95580	1.39196	1,445.97710	1.44598	1,391.956	15.18	0.83	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	132.25580	0.13226	133.27710	0.13328	132.256	15.18	0.17	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	164.20810	0.16421	164.35140	0.16435	164.208	15.29	0.20	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	236.87440	0.23687	234.75390	0.23475	236.874	15.50	0.26	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	1,029.36560	1.02937	1,079.16030	1.07916	1,029.366	15.58	0.72	0.00	0	5,730.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	368.02820	0.36803	361.19860	0.36120	368.028	15.91	0.35	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	372.38450	0.37238	365.45100	0.36545	372.384	15.92	0.35	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	651.78950	0.65179	692.90940	0.69291	651.789	16.54	0.54	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	603.33490	0.60333	591.21110	0.59121	603.335	16.57	0.47	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	661.86120	0.66186	647.98310	0.64798	661.861	16.73	0.49	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	597.58620	0.59759	636.58620	0.63659	597.586	16.75	0.50	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	754.81470	0.75481	739.10020	0.73910	754.815	16.99	0.53	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	533.75370	0.53375	570.66940	0.57067	533.754	17.04	0.46	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	516.28080	0.51628	552.58030	0.55258	516.281	17.12	0.45	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	461.01380	0.46101	495.22960	0.49523	461.014	17.41	0.41	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	382.85900	0.38286	413.61560	0.41362	382.859	17.89	0.36	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	198.36860	0.19837	221.01570	0.22102	198.369	19.49	0.20	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	150.98920	0.15099	170.89070	0.17089	150.989	19.99	0.16	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	115.48410	0.11548	132.90410	0.13290	115.484	20.48	0.13	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	101.22770	0.10123	117.50910	0.11751	101.228	20.73	0.11	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	99.26040	0.09926	115.37810	0.11538	99.260	20.77	0.11	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	43.25480	0.04325	61.17910	0.06118	43.255	21.01	0.05	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.28140	14.28140	14.33470	14.33470		16.66	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	277.27300	0.27727	274.41840	0.27442	277.273	15.58	0.28	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	103.34020	0.10334	119.96000	0.11996	103.340	20.77	0.11	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			14.28380	14.28380	14.33720	14.33720		16.66	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			14.34430	14.34430		14.39830	14.39830	16.63	0.00	0.00	0	334.00
\$ / R			On 27/10/2017	Any day expiry			14.35400	14.35400		14.40800	14.40800	16.64	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	299.81460	0.29981	296.45640	0.29646	299.815	15.56	0.28	0.00	0	60.00		
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	114.97640	0.11498	135.53340	0.13553	114.976	20.69	0.11	0.00	0	60.00		
\$ / R			On 13/11/2017	Any day expiry	14.39530	14.39530	14.44960	14.44960		16.65	0.00	0.00	0	70.00		
\$ / R			On 28/11/2017	Any day expiry	14.43170	14.43170	14.48630	14.48630		16.68	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	320.29820	0.32030	315.20100	0.31520	320.298	15.54	0.27	0.00	0	60.00		
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	135.19600	0.13520	156.40270	0.15640	135.196	20.84	0.12	0.00	0	60.00		
\$ / R			On 18/12/2017	Foreign Exchange Future	14.48020	14.48020	14.53510	14.53510		16.69	0.00	5,936,882.00	410	94,995.00		
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	42.16140	0.04216	33.43120	0.03343	42.161	15.96	0.05	0.00	0	500.00		
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	58.95200	0.05895	49.89120	0.04989	58.952	15.82	0.07	0.00	0	400.00		
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	77.03460	0.07703	68.25020	0.06825	77.035	15.70	0.08	0.00	0	18,000.00		
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future	97.09550	0.09710	89.09850	0.08910	97.095	15.59	0.10	0.00	0	114,600.00		
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	109.24060	0.10924	101.88960	0.10189	109.241	15.53	0.11	0.00	0	2,600.00		
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future	129.72110	0.12972	123.65760	0.12366	129.721	15.44	0.13	0.00	0	1,900.00		
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	189.41760	0.18942	187.89230	0.18789	189.418	15.24	0.18	0.00	0	2,580.00		
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	217.19730	0.21720	215.07590	0.21508	217.197	15.26	0.20	0.00	0	40,000.00		
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	282.86810	0.28287	278.73180	0.27873	282.868	15.43	0.24	0.00	0	52,000.00		
\$ / R	13.40	Put	On 18/12/2017	Foreign Exchange Future	298.67180	0.29867	294.04120	0.29404	298.672	15.46	0.25	0.00	0	114,600.00		
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future	1,312.15320	1.31215	1,361.37700	1.36138	1,312.153	15.53	0.73	0.00	0	500.00		
\$ / R	13.91	Put	On 18/12/2017	Foreign Exchange Future	495.14100	0.49514	0.00000	0.00000	495.141	15.90	0.36	175,374,120.24	34,000	34,000.00		
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	538.01650	0.53802	526.73250	0.52673	538.017	16.02	0.37	0.00	0	33,000.00		
\$ / R	14.50	Put	On 18/12/2017	Foreign Exchange Future	809.37320	0.80937	792.69100	0.79269	809.373	16.69	0.48	0.00	0	2,055.00		
\$ / R	15.00	Call	On 18/12/2017	Foreign Exchange Future	612.47830	0.61248	645.79970	0.64580	612.478	17.39	0.43	0.00	0	3,580.00		
\$ / R	15.11	Call	On 18/12/2017	Foreign Exchange Future	579.38440	0.57938	611.70210	0.61170	579.384	17.54	0.41	0.00	0	1,900.00		
\$ / R	15.12	Call	On 18/12/2017	Foreign Exchange Future	576.46820	0.57647	608.69760	0.60870	576.468	17.56	0.41	0.00	0	40,000.00		
\$ / R	16.00	Call	On 18/12/2017	Foreign Exchange Future	375.57920	0.37558	401.21810	0.40122	375.579	18.84	0.29	0.00	0	117,200.00		
\$ / R	17.13	Call	On 18/12/2017	Foreign Exchange Future	214.11110	0.21411	233.56100	0.23356	214.111	20.08	0.18	0.00	0	34,000.00		
\$ / R	17.17	Call	On 18/12/2017	Foreign Exchange Future	210.03450	0.21003	229.29540	0.22930	210.035	20.12	0.17	0.00	0	16,000.00		
\$ / R	17.20	Call	On 18/12/2017	Foreign Exchange Future	207.03460	0.20703	226.15410	0.22615	207.035	20.15	0.17	0.00	0	16,000.00		
\$ / R	17.24	Call	On 18/12/2017	Foreign Exchange Future	203.11190	0.20311	222.04570	0.22205	203.112	20.20	0.17	0.00	0	33,000.00		
\$ / R	18.06	Call	On 18/12/2017	Foreign Exchange Future	139.51180	0.13951	159.70740	0.15971	139.512	21.12	0.12	0.00	0	2,055.00		
\$ / R			On 22/12/2017	Any day expiry	14.48990	14.48990	14.54490	14.54490		16.69	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 22/12/2017	Any day expiry	334.73140	0.33473	328.83990	0.32884	334.731	15.55	0.27	0.00	0	60.00		
\$ / R	18.02	Call	On 22/12/2017	Any day expiry	147.69380	0.14769	167.39980	0.16740	147.694	21.09	0.13	0.00	0	60.00		
\$ / R			On 13/02/2018	Any day expiry	14.61870	14.61870	14.67590	14.67590		16.69	0.00	0.00	0	70.00		
\$ / R			On 15/02/2018	Any day expiry	14.62360	14.62360	14.68090	14.68090		16.69	0.00	0.00	0	0.00		
\$ / R			On 19/03/2018	Foreign Exchange Future	14.70140	14.70140	14.76060	14.76060		16.73	0.00	0.00	0	280.00		
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	228.08620	0.22809	217.43920	0.21744	228.086	15.17	0.18	0.00	0	3,867.00		
\$ / R	15.46	Call	On 19/03/2018	Foreign Exchange Future	692.18330	0.69218	722.88290	0.72288	692.183	17.66	0.42	0.00	0	3,867.00		
\$ / R			On 25/04/2018	Any day expiry	14.79280	14.79280	14.85340	14.85340		16.85	0.00	0.00	0	0.00		
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	1,140.17590	1.14018	1,115.50630	1.11551	1,140.176	17.08	0.50	0.00	0	1,000.00		
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	684.60880	0.68461	713.61540	0.71362	684.609	18.05	0.39	0.00	0	2,000.00		
\$ / R			On 11/05/2018	Any day expiry	14.83360	14.83360	14.89410	14.89410		16.97	0.00	0.00	0	70.00		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 15/05/2018	Any day expiry			14.84380		14.84380		14.90420	14.90420		16.98	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.93050		14.93050		14.99070	14.99070		17.17	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	42.70160		0.04270		35.63780	0.03564	42.702	16.55	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	265.95180		0.26595		249.59950	0.24960	265.952	15.09	0.18	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	470.05290		0.47005		459.11570	0.45912	470.053	15.88	0.27	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	675.89620		0.67590		702.10290	0.70210	675.896	18.74	0.36	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			15.07340		15.07340		15.13310	15.13310		17.37	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			15.16270		15.16270		15.22210	15.22210		17.51	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			15.30810		15.30810		15.36710	15.36710		17.69	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.38720		15.38720		15.44590	15.44590		17.80	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			15.54290		15.54290		15.60100	15.60100		17.93	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.62710		15.62710		15.68490	15.68490		18.01	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.03950		14.03950		14.09070	14.09070		17.02	0.00	673,896.00	48	495.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.25970		14.25970		14.31270	14.31270		16.61	0.00	0.00	0	27.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.48020		14.48020		14.53510	14.53510		16.69	0.00	0.00	0	45.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.70140		14.70140		14.76060	14.76060		16.73	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.93050		14.93050		14.99070	14.99070		17.17	0.00	0.00	0	47.00
£ / R	On 13/04/2017	Any day expiry			17.30840		17.30840		17.30300	17.30300		22.08	0.00	0.00	0	61.00
£ / R	On 24/04/2017	Any day expiry			17.32550		17.32550		17.32470	17.32470		18.73	0.00	0.00	0	10.00
£ / R	On 25/04/2017	Any day expiry			17.33280		17.33280		17.33850	17.33850		18.93	0.00	0.00	0	182.00
£ / R	On 28/04/2017	Any day expiry			17.34450		17.34450		17.34960	17.34960		18.88	0.00	0.00	0	97.00
£ / R	On 31/05/2017	Any day expiry			17.47050		17.47050		17.46960	17.46960		17.58	0.00	0.00	0	7.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.53720		17.53720		17.53670	17.53670		17.26	0.00	141,893,485.20	8,091	58,150.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	1,162.22550		1.16223	1,167.44220	1.16744	1,162.226	16.05	0.82	0.82	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	541.13100		0.54113	556.47050	0.55647	541.131	17.19	0.53	0.53	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	150.47940		0.15048	161.94450	0.16194	150.479	19.87	0.19	0.19	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.85900		17.85900		17.86020	17.86020		17.05	0.00	0.00	0	1,786.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.18610		18.18610		18.18950	18.18950		16.36	0.00	0.00	0	215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12821		0.12821		0.12714	0.12714		22.40	0.00	2,436.05	19	3,823.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.13076		0.13076		0.12969	0.12969		20.43	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.13341		0.13341		0.13234	0.13234		20.08	0.00	0.00	0	0.00
€ / R	On 13/04/2017	Any day expiry			14.74470		14.74470		14.76080	14.76080		21.99	0.00	0.00	0	45.00
€ / R	On 28/04/2017	Any day expiry			14.76050		14.76050		14.77900	14.77900		17.58	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.96130		14.96130		14.98200	14.98200		16.08	0.00	25,419,248.70	1,699	109,461.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.26900		15.26900		15.29120	15.29120		15.74	0.00	1,832,280.00	120	6,868.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.58430		15.58430		15.60850	15.60850		15.80	0.00	0.00	0	303.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	193.25750		0.19326	194.56380	0.19456	193.258	14.87	0.18	0.18	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	537.48730		0.53749	551.80480	0.55180	537.487	16.70	0.38	0.38	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.90780		15.90780		15.93870	15.93870		15.86	0.00	0.00	0	1,115.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 17/12/2025	Interest Rate Swap		97.90440	97.90440		98.22426	98.22426			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		95.00986	95.00986		95.33132	95.33132			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		93.81762	93.81762		94.14637	94.14637			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		95.95123	95.95123		96.28729	96.28729			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		99.66120	99.66120		100.00249	100.00249			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		98.28767	98.28767		98.64332	98.64332			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		100.32635	100.32635		100.68968	100.68968			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.60705	99.60705		99.60705	99.60705			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.62504	99.62504		99.63030	99.63030			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.87545	99.87545		99.88954	99.88954			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.90151	99.90151		99.92534	99.92534			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		100.17216	100.17216		100.20660	100.20660			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.90190	99.90190		99.91579	99.91579			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.18365	99.18365		99.20741	99.20741			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.85751	98.85751		98.89116	98.89116			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.92016	98.92016		98.96644	98.96644			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.43000	99.43000		99.48000	99.48000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.94241	99.94241		100.00722	100.00722			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		100.47233	100.47233		100.54539	100.54539			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.79302	97.79302		97.92786	97.92786			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.13428	97.13428		97.28169	97.28169			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.44523	96.44523		96.60333	96.60333			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.72402	96.72402		96.89082	96.89082			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.98241	98.98241		99.15455	99.15455			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		99.19916	99.19916		99.37759	99.37759			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		100.46089	100.46089		100.64495	100.64495			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future		528.62500	528.62500		527.64400	527.64400			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future		538.70600	538.70600		537.70600	537.70600			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		549.23200	549.23200		548.21800	548.21800			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future		603.74400	603.74400		601.54000	601.54000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		615.25800	615.25800		613.01100	613.01100			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		627.28000	627.28000		624.99500	624.99500			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		546.61700	546.61700		544.49000	544.49000			0.00	0.00	0	594.00
ALBI	On 03/08/2017	Index Future		557.04200	557.04200		554.87400	554.87400			0.00	0.00	0	33.00
ALBI	On 02/11/2017	Index Future		567.92600	567.92600		565.72100	565.72100			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.48420	10.48420		10.55270	10.55270		13.84	0.00	3,145,260.00	300	30,215.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.63470	10.63470		10.70510	10.70510		13.51	0.00	9,252,189.00	870	4,105.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.78710		10.78710		10.85970	10.85970		13.19	0.00	0.00	0	58.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.52430		10.52430		10.55470	10.55470		14.66	0.00	0.00	0	10.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.70470		10.70470		10.73640	10.73640		14.33	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.88700		10.88700		10.92000	10.92000		14.12	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.01160		14.01160		14.03500	14.03500		16.17	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.31790		14.31790		14.34350	14.34350		16.12	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.63270		14.63270		14.66080	14.66080		16.26	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.02400		2.02400		2.02930	2.02930		15.83	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.04240		2.04240		2.04790	2.04790		15.77	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.06080		2.06080		2.06660	2.06660		15.33	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	2.01380		2.01380		2.01990	2.01990		17.33	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.01420		2.01420		2.01590	2.01590		15.67	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	10.83649		75.79402		10.89713	75.42539			0.00	565,878,153.32	7,466	2,000.00
ES33	On 03/08/2017	Bond Future	10.92887		77.23941		10.99156	76.86392			0.00	576,669,435.06	7,466	7,466.00
ES33	On 02/11/2017	Bond Future	11.02186		74.95595		11.08656	74.57408			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	10.99126		79.21963		11.04754	78.83178			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	11.08228		80.73026		11.14043	80.33533			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	11.17304		78.04576		11.23308	77.64403			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 04/05/2017	GOVI	544.96600		544.96600		542.83000	542.83000			0.00	0.00	0	405.00
GOVI	On 03/08/2017	GOVI	555.35900		555.35900		553.18200	553.18200			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	566.21100		566.21100		563.99600	563.99600			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.80930		1.80930		1.81620	1.81620		16.59	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.84030		1.84030		1.84730	1.84730		16.54	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.87040		1.87040		1.87760	1.87760		16.11	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	127.15349		127.15349		127.11692	127.11692			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	128.26701		128.26701		128.22977	128.22977			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	130.80338		130.80338		130.76693	130.76693			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	99.43741		99.43741		99.40986	99.40986			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	104.01652		104.01652		104.26896	104.26896			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	106.01886		106.01886		106.27624	106.27624			0.00	0.00	0	356.00
I2033	On 02/11/2017	Bond Future	107.03415		107.03415		107.29779	107.29779			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/05/2017	Bond Future	130.65348		130.65348		130.61772	130.61772			0.00	0.00	0	20,616.00
I2038	On 03/08/2017	Bond Future	131.66759		131.66759		131.63113	131.63113			0.00	0.00	0	201.00
I2038	On 02/11/2017	Bond Future	134.27128		134.27128		134.23573	134.23573			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	126.86820		126.86820		126.83239	126.83239			0.00	0.00	0	20,203.00
I2046	On 03/08/2017	Bond Future	129.31043		129.31043		129.27395	129.27395			0.00	0.00	0	637.00
I2046	On 02/11/2017	Bond Future	130.27655		130.27655		130.24086	130.24086			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	135.48453		135.48453		135.44581	135.44581			0.00	0.00	0	24,114.00
I2050	On 03/08/2017	Bond Future	136.42781		136.42781		136.38829	136.38829			0.00	0.00	0	302.00
I2050	On 02/11/2017	Bond Future	139.12538		139.12538		139.08675	139.08675			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future	246.07800		246.07800		246.07300	246.07300			0.00	0.00	0	925.00
IGOV	On 03/08/2017	Index Future	250.81500		250.81500		250.81000	250.81000			0.00	5,016,300.00	2	297.00
IGOV	On 02/11/2017	Index Future	255.77500		255.77500		255.77200	255.77200			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/08/2017			Jibar Tradeable Future	7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017			Jibar Tradeable Future	7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017			Jibar Tradeable Future	7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018			Jibar Tradeable Future	7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018			Jibar Tradeable Future	7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018			Jibar Tradeable Future	7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018			Jibar Tradeable Future	7.55000	92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019			Jibar Tradeable Future	7.56000	92.44000		7.56000	92.44000			0.00	0.00	0	0.00
KES / R	On 19/06/2017			Foreign Exchange Future	0.13420	0.13420		0.13480	0.13480			0.00	0.00	0	0.00
KES / R	On 18/09/2017			Foreign Exchange Future	0.13380	0.13380		0.13450	0.13450			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017			Foreign Exchange Future	0.13360	0.13360		0.13470	0.13470			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017			Foreign Exchange Future	9.72970	9.72970		9.79260	9.79260		13.96	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017			Foreign Exchange Future	9.86210	9.86210		9.92630	9.92630		13.65	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017			Foreign Exchange Future	9.99590	9.99590		10.06160	10.06160		13.62	0.00	0.00	0	0.00
PULA / R	On 19/06/2017			Foreign Exchange Future	1.31360	1.31360		1.31400	1.31400			0.00	0.00	0	0.00
PULA / R	On 18/09/2017			Foreign Exchange Future	1.33010	1.33010		1.33020	1.33020			0.00	0.00	0	0.00
PULA / R	On 18/12/2017			Foreign Exchange Future	1.34590	1.34590		1.34580	1.34580			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017			Foreign Exchange Future	1.24910	1.24910		1.24460	1.24460			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017			Foreign Exchange Future	1.25240	1.25240		1.24790	1.24790			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017			Foreign Exchange Future	1.25590	1.25590		1.25140	1.25140			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017			Foreign Exchange Future	1.06570	1.06570		1.06330	1.06330			0.00	1,231,949.20	1,156	30,283.00
QUANTO € / \$	On 18/09/2017			Foreign Exchange Future	1.07080	1.07080		1.06840	1.06840			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017			Foreign Exchange Future	1.07630	1.07630		1.07380	1.07380			0.00	0.00	0	0.00
R186	On 04/05/2017			Bond Future	8.94277	113.89551		9.00652	113.46438		8.41	0.00	3,321,193,071.60	29,160	106,788.00
R186	On 04/05/2017	8.44	Call	Bond Future	83.47000	0.08347		60.95000	0.06095	83.470	8.39	0.08	0.00	0	500.00
R186	On 04/05/2017	8.70	Call	Bond Future	365.64000	0.36564		283.07000	0.28307	365.640	8.54	0.25	0.00	0	500.00
R186	On 04/05/2017	8.94	Put	Bond Future	999.99000	0.99999		1,250.81000	1.25081	999.990	8.68	0.50	0.00	0	500.00
R186	On 04/05/2017	8.95	Put	Bond Future	966.64000	0.96664		1,212.88000	1.21288	966.640	8.69	0.49	0.00	0	5,209.00
R186	On 04/05/2017	9.20	Put	Bond Future	365.66000	0.36566		500.89000	0.50089	365.660	8.84	0.24	0.00	0	5,209.00
R186	On 03/08/2017			Bond Future	8.99264	110.76468		9.05901	110.32568		8.70	0.00	2,905,025,262.36	26,227	35,360.00
R186	On 03/08/2017	8.85	Put	Bond Future	2,718.84000	2.71884		2,980.18000	2.98018	2,718.840	8.91	0.56	0.00	0	750.00
R186	On 03/08/2017	9.35	Put	Bond Future	1,275.50000	1.27550		1,435.96000	1.43596	1,275.500	9.22	0.33	0.00	0	750.00
R186	On 03/08/2017	9.50	Put	Bond Future	989.72000	0.98972		1,123.58000	1.12358	989.720	9.32	0.27	0.00	0	6,500.00
R186	On 02/11/2017			Bond Future	9.03647	112.92904		9.10547	112.48267		8.55	0.00	0.00	0	1.00
R186	On 21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future	297.93217		297.93217		297.84975	297.84975			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future	296.77236		296.77236		296.68837	296.68837			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future	302.64082		302.64082		302.55891	302.55891			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	241.40120		241.40120		241.33226	241.33226			0.00	0.00	0	33,327.00
R202	On 03/08/2017	Bond Future	242.38575		242.38575		242.31577	242.31577			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future	247.17878		247.17878		247.11033	247.11033			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	8.31811		98.87960		8.36572	98.66735		5.98	0.00	0.00	0	19,743.00
R2023	On 03/08/2017	Bond Future	8.34765		100.76516		8.39786	100.54912		5.79	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future	8.37459		98.80254		8.42744	98.58342		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	7.44632		101.45499		7.45662	101.45140		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	9.33353		92.32913		9.39733	91.89328			0.00	0.00	0	31,709.00
R2030	On 03/08/2017	Bond Future	9.38919		90.08311		9.45520	89.63917			0.00	0.00	0	3,410.00
R2030	On 02/11/2017	Bond Future	9.43522		91.84338		9.50331	91.39186			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	9.50797		90.94957		9.57159	90.48616		12.23	0.00	0.00	0	22,637.00
R2032	On 03/08/2017	Bond Future	9.56193		92.68393		9.62760	92.21186		12.15	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	9.61301		90.33629		9.68070	89.85602		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	9.68319		94.86634		9.73677	94.44058			0.00	0.00	0	8,780.00
R2035	On 03/08/2017	Bond Future	9.73826		96.67541		9.79351	96.24174			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.79262		94.06219		9.84948	93.62117			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	9.76430		91.30178		9.81815	90.87636		13.79	0.00	0.00	0	55,012.00
R2037	On 03/08/2017	Bond Future	9.82386		88.78572		9.87938	88.35243		14.37	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future	9.87472		90.52071		9.93178	90.08001		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	7.59123		103.65305		7.62817	103.59751		1.30	0.00	0.00	0	28,589.00
R204	On 03/08/2017	Bond Future	7.56588		101.58946		7.60975	101.53314		1.30	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.47934		103.57450		7.53234	103.51825		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.81925		95.01065		9.87308	94.55574		14.43	0.00	0.00	0	9,600.00
R2040	On 03/08/2017	Bond Future			9.87864		92.31496		9.93413	91.85158		15.05	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.92948		94.11890		9.98649	93.64758		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			9.83881		92.12556		9.89756	91.62482		15.12	0.00	0.00	0	23,891.00
R2044	On 03/08/2017	Bond Future			9.89633		89.50007		9.95687	88.98987		15.78	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.94554		91.24903		10.00772	90.72990		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			9.83240		91.20323		9.88577	90.73835		15.71	0.00	0.00	0	77,183.00
R2048	On 03/08/2017	Bond Future			9.88428		92.94239		9.93919	92.46895		15.66	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future			9.93532		90.31968		9.99173	89.83801		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			7.77095		101.02605		7.81869	100.91320		2.31	0.00	0.00	0	76,368.00
R207	On 03/08/2017	Bond Future			7.78018		99.30933		7.83321	99.19461		2.32	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,091.59000		1.09159	1,009.71000	1.00971	1,091.590		2.45	0.75	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.75559		101.24986		7.81453	101.13405		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			7.91515		96.86874		7.96230	96.71710		3.73	0.00	0.00	0	23,301.00
R208	On 03/08/2017	Bond Future			7.92846		98.71597		7.97918	98.56172		3.69	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.92937		97.24228		7.98392	97.08610		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			9.67720		71.17806		9.73554	70.79308		14.36	0.00	0.00	0	61,996.00
R209	On 04/05/2017	Bond Future	8.93	Call	22.72000		0.02272	17.29000	0.01729	22.720		14.17	0.02	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,622.08000		2.62208	2,954.81000	2.95481	2,622.080		14.44	0.81	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,216.21000		1.21621	1,457.03000	1.45703	1,216.210		14.73	0.54	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.72804		72.53542		9.78804	72.14325		14.37	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.77625		70.80218		9.83786	70.40320		14.46	0.00	0.00	0	901.00
R209	On 02/11/2017	Bond Future	8.30	Call	322.84000		0.32284	288.76000	0.28876	322.840		13.88	0.10	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,166.32000		1.16632	1,069.33000	1.06933	1,166.320		14.30	0.27	0.00	0	2,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/11/2017	Bond Future	10.00	Put	2,509.76000	2.50976	2,683.41000	2.68341	2,509.760	15.16	0.41	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			182.85918	182.85918	182.80708	182.80708			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			186.37919	186.37919	186.32619	186.32619			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			187.65293	187.65293	187.60117	187.60117			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			147.94330	147.94330	147.83681	147.83681			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future			148.75830	148.75830	148.64974	148.64974			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			151.69996	151.69996	151.59110	151.59110			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			9.37676	83.11596	9.44009	82.69565		11.93	0.00	0.00	0	45,201.00
R213	On 03/08/2017	Bond Future			9.42528	84.70089	9.49061	84.27279		11.89	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.47296	82.80492	9.54027	82.36935		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			9.77196	71.18862	9.82520	70.82334		15.13	0.00	0.00	0	35,332.00
R214	On 03/08/2017	Bond Future			9.82184	72.54614	9.87657	72.17405		15.13	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.87087	70.66630	9.92704	70.28774		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			23,578.61000	23,578.61000	23,600.80000	23,600.80000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future			10.01490	10.01490	10.03470	10.03470		14.61	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future			3.70700	3.70700	3.70580	3.70580		17.09	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future			1.44600	1.44600	1.44350	1.44350			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future			1.42310	1.42310	1.42090	1.42090			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future			1.40170	1.40170	1.40050	1.40050			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											11,558,661,846.23	481,052	3,889,609.00
Grand Total:											11,558,661,846.23	481,052	3,889,609.00