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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/05/2017

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 05/05/2017	Any day expiry	13.57950	13.57950		13.57690	13.57690		17.88	0.00	33,948,750.00	2,500	0.00	
\$ / R	On 08/05/2017	Any day expiry	13.48070	13.48070		13.57690	13.57690		19.07	0.00	0.00	0	0.00	
\$ / R	On 08/05/2017	Any day expiry	13.01	Call	478.24790	0.47825	575.86220	0.57586	478.248	25.02	0.94	0.00	0	2,500.00
\$ / R	On 11/05/2017	Any day expiry			13.48300	13.48300	13.57700	13.57700		17.99	0.00	0.00	0	70.00
\$ / R	On 11/05/2017	Any day expiry	13.00	Put	15.92570	0.01593	13.08880	0.01309	15.926	21.54	0.09	0.00	0	34,000.00
\$ / R	On 11/05/2017	Any day expiry	15.00	Call	0.70990	0.00071	1.15540	0.00116	0.710	31.37	0.00	0.00	0	34,000.00
\$ / R	On 12/05/2017	Any day expiry			13.48530	13.48530	13.57930	13.57930		17.83	0.00	0.00	0	0.00
\$ / R	On 12/05/2017	Any day expiry	13.55	Call	105.65580	0.10566	0.00000	0.00000	105.656	18.15	0.43	29,087,126.60	5,000	2,500.00
\$ / R	On 12/05/2017	Any day expiry	13.60	Call	88.38980	0.08839	132.95430	0.13295	88.390	18.48	0.38	0.00	0	20,000.00
\$ / R	On 12/05/2017	Any day expiry	14.25	Call	7.24940	0.00725	10.30320	0.01030	7.249	22.87	0.04	0.00	0	1,250.00
\$ / R	On 15/05/2017	Any day expiry			13.49230	13.49230	13.58620	13.58620		16.84	0.00	0.00	0	10.00
\$ / R	On 15/05/2017	Any day expiry	12.75	Put	7.40070	0.00740	6.46810	0.00647	7.401	19.82	0.04	0.00	0	300.00
\$ / R	On 15/05/2017	Any day expiry	12.90	Put	12.97500	0.01298	9.82000	0.00982	12.975	18.56	0.07	0.00	0	100.00
\$ / R	On 17/05/2017	Any day expiry			13.49690	13.49690	13.59080	13.59080		16.97	0.00	0.00	0	0.00
\$ / R	On 17/05/2017	Any day expiry	13.05	Put	31.04240	0.03104	23.50140	0.02350	31.042	17.47	0.14	0.00	0	100.00
\$ / R	On 17/05/2017	Any day expiry	13.45	Put	143.49590	0.14350	0.00000	0.00000	143.496	17.02	0.45	613,522.58	100	100.00

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 18/05/2017	Any day expiry		13.49920	13.49920	13.59320	13.59320		17.00	0.00	0.00	0	0.00
\$ / R	13.53	Put	189.62840	0.18963	150.14910	0.15015	189.628	17.08	0.52	0.00	0	20,000.00		
\$ / R		On 19/05/2017	Any day expiry		13.50150	13.50150	13.59550	13.59550		17.04	0.00	0.00	0	1,140.00
\$ / R		On 26/05/2017	Any day expiry		13.51780	13.51780	13.61190	13.61190		16.75	0.00	0.00	0	0.00
\$ / R	13.50	Put	207.71450	0.20771	168.85790	0.16886	207.715	16.75	0.48	0.00	0	60.00		
\$ / R	15.97	Call	1.47670	0.00148	1.93210	0.00193	1.477	26.93	0.01	0.00	0	60.00		
\$ / R		On 30/05/2017	Any day expiry		13.52700	13.52700	13.62130	13.62130		16.40	0.00	0.00	0	1,391.00
\$ / R		On 31/05/2017	Any day expiry		13.52930	13.52930	13.62360	13.62360		16.44	0.00	0.00	0	1,200.00
\$ / R		On 07/06/2017	Any day expiry		13.54560	13.54560	13.64540	13.64540		16.49	0.00	0.00	0	0.00
\$ / R	12.75	Put	32.48290	0.03248	0.00000	0.00000	32.483	16.15	0.10	47,229,458.48	34,000	17,000.00		
\$ / R	14.50	Call	48.47120	0.04847	0.00000	0.00000	48.471	19.34	0.13	29,389,319.33	17,000	17,000.00		
\$ / R		On 19/06/2017	Foreign Exchange Future		13.57330	13.57330	13.66770	13.66770		16.42	0.00	1,524,797,375.40	112,338	906,859.00
\$ / R	11.78	Put	5.18490	0.00518	4.60300	0.00460	5.185	19.04	0.02	0.00	0	4,500.00		
\$ / R	12.00	Put	7.29070	0.00729	6.39590	0.00640	7.291	17.79	0.02	0.00	0	60,150.00		
\$ / R	12.10	Put	8.56390	0.00856	7.46940	0.00747	8.564	17.22	0.03	0.00	0	2,000.00		
\$ / R	12.25	Put	11.78040	0.01178	9.49840	0.00950	11.780	16.58	0.04	0.00	0	4,500.00		
\$ / R	12.30	Put	13.71200	0.01371	10.31270	0.01031	13.712	16.51	0.04	0.00	0	2,000.00		
\$ / R	12.50	Put	24.53880	0.02454	19.31920	0.01932	24.539	16.22	0.07	0.00	0	1,000.00		
\$ / R	12.65	Call	960.27080	0.96027	1,047.63680	1.04764	960.271	16.01	0.90	0.00	0	3,000.00		
\$ / R	12.71	Put	43.27950	0.04328	35.39390	0.03539	43.279	15.92	0.11	0.00	0	17,600.00		
\$ / R	12.76	Call	862.51320	0.86251	948.25820	0.94826	862.513	15.85	0.87	0.00	0	50.00		
\$ / R	12.80	Put	54.44150	0.05444	45.12900	0.04513	54.441	15.79	0.14	0.00	0	4,000.00		
\$ / R	12.90	Put	71.06610	0.07107	58.44730	0.05845	71.066	15.77	0.17	0.00	0	3,500.00		
\$ / R	12.92	Call	728.42120	0.72842	809.16220	0.80916	728.421	15.79	0.82	0.00	0	33,000.00		
\$ / R	13.00	Call	666.33680	0.66634	743.67360	0.74367	666.337	15.87	0.79	0.00	0	1,578.00		
\$ / R	13.00	Put	93.03680	0.09304	75.97360	0.07597	93.037	15.87	0.21	0.00	0	88,455.00		
\$ / R	13.25	Put	168.21580	0.16822	140.84820	0.14085	168.216	16.12	0.32	0.00	0	100.00		
\$ / R	13.27	Call	478.87070	0.47887	544.99410	0.54499	478.871	16.14	0.67	0.00	0	3,000.00		
\$ / R	13.30	Put	186.99160	0.18699	157.32960	0.15733	186.992	16.17	0.35	0.00	0	1,638.00		
\$ / R	13.34	Call	436.24500	0.43624	499.10620	0.49911	436.245	16.21	0.63	0.00	0	4,000.00		
\$ / R	13.39	Call	407.36010	0.40736	467.83400	0.46783	407.360	16.26	0.61	0.00	0	4,000.00		
\$ / R	13.45	Call	374.42440	0.37442	431.98700	0.43199	374.424	16.32	0.57	0.00	0	3,000.00		
\$ / R	13.50	Put	275.11490	0.27511	235.82430	0.23582	275.115	16.37	0.45	0.00	0	100.00		
\$ / R	13.50	Call	348.41490	0.34841	403.52430	0.40352	348.415	16.37	0.55	0.00	0	4,750.00		
\$ / R	13.69	Put	382.64630	0.38265	330.68260	0.33068	382.646	16.81	0.55	0.00	0	250.00		
\$ / R	13.70	Call	262.18780	0.26219	304.14390	0.30414	262.188	16.84	0.45	0.00	0	500.00		
\$ / R	13.80	Call	227.09610	0.22710	264.42850	0.26443	227.096	17.11	0.40	0.00	0	1,500.00		
\$ / R	13.83	Put	474.12320	0.47412	415.72810	0.41573	474.123	17.20	0.61	0.00	0	2,280.00		
\$ / R	13.87	Put	501.80870	0.50181	441.68830	0.44169	501.809	17.31	0.63	0.00	0	30,000.00		
\$ / R	14.00	Call	169.39660	0.16940	198.43940	0.19844	169.397	17.67	0.32	0.00	0	1,100.00		
\$ / R	14.00	Put	596.09660	0.59610	530.73940	0.53074	596.097	17.67	0.68	0.00	0	3,800.00		
\$ / R	14.04	Call	159.63780	0.15964	187.18940	0.18719	159.638	17.78	0.30	0.00	0	37.00		
\$ / R	14.11	Put	680.53490	0.68053	611.21230	0.61121	680.535	17.97	0.72	0.00	0	2,850.00		
\$ / R	14.13	Put	696.30220	0.69630	626.30410	0.62630	696.302	18.03	0.73	0.00	0	17,600.00		

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	14.18	Put	736.24000	0.73624	664.61640	0.66462	736.240	18.17	0.74	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	776.88590	0.77689	703.72360	0.70372	776.886	18.31	0.76	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	116.63160	0.11663	137.27710	0.13728	116.632	18.36	0.24	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	114.85560	0.11486	135.24790	0.13525	114.856	18.39	0.23	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	859.82160	0.85982	784.13480	0.78413	859.822	18.56	0.79	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	92.55430	0.09255	109.53960	0.10954	92.554	18.74	0.19	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	79.27680	0.07928	93.94070	0.09394	79.277	18.99	0.17	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	53.80730	0.05381	63.84260	0.06384	53.807	19.61	0.12	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,360.04570	1.36005	1,273.71270	1.27371	1,360.046	19.96	0.90	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	36.25950	0.03626	43.38620	0.04339	36.259	20.19	0.08	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	30.80150	0.03080	36.95870	0.03696	30.802	20.39	0.07	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	28.38980	0.02839	34.11170	0.03411	28.390	20.49	0.07	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	18.90530	0.01891	22.86960	0.02287	18.905	21.00	0.05	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	16.08220	0.01608	19.50590	0.01951	16.082	21.20	0.04	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,942.78220	1.94278	1,851.80590	1.85181	1,942.782	21.20	0.96	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,216.96970	2.21697	2,124.84650	2.12485	2,216.970	21.77	0.97	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	10.26970	0.01027	12.54650	0.01255	10.270	21.77	0.03	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	9.19160	0.00919	11.24970	0.01125	9.192	21.91	0.02	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	9.04750	0.00905	11.07620	0.01108	9.048	21.93	0.02	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	7.26130	0.00726	8.92140	0.00892	7.261	22.22	0.02	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	6.21520	0.00622	7.65540	0.00766	6.215	22.42	0.02	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	5.32720	0.00533	6.57830	0.00658	5.327	22.62	0.01	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	4.91190	0.00491	6.01050	0.00601	4.912	22.78	0.01	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	4.21370	0.00421	4.36640	0.00437	4.214	25.33	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	1.46520	0.00147	1.91360	0.00191	1.465	30.04	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.61370	0.00061	0.81940	0.00082	0.614	30.04	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.08720	0.00009	0.12200	0.00012	0.087	30.04	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.59400	13.59400	13.68850	13.68850		16.61	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	297.97960	0.29798	257.41610	0.25742	297.980	16.50	0.44	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	8.11530	0.00812	10.10050	0.01010	8.115	22.01	0.02	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.59860	13.59860	13.69310	13.69310		16.65	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			13.61020	13.61020	13.70470	13.70470		16.58	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	230.59390	0.23059	261.64300	0.26164	230.594	17.56	0.36	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.62170	13.62170	13.71620	13.71620		16.54	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	228.30540	0.22831	257.59550	0.25760	228.305	17.65	0.35	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.62630	13.62630	13.72080	13.72080		16.58	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	594.81670	0.59482	533.67080	0.53367	594.817	17.40	0.61	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	5.61500	0.00562	7.61320	0.00761	5.615	27.21	0.01	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.63090	13.63090	13.72550	13.72550		16.71	0.00	0.00	0	4.00
\$ / R	On 17/07/2017	Any day expiry			13.63790	13.63790	13.73240	13.73240		16.63	0.00	0.00	0	280.00
\$ / R	On 21/07/2017	Any day expiry			13.64710	13.64710	13.74160	13.74160		16.70	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.65630	13.65630	13.75080	13.75080		16.65	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	217.76760	0.21777	186.64580	0.18665	217.768	16.08	0.31	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	220.77710	0.22078	245.04240	0.24504	220.777	18.08	0.31	0.00	0	2,000.00

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 27/07/2017	Any day expiry			13.66100	13.66100		13.75550	13.75550		16.67	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/07/2017	Any day expiry	350.11960	0.35012	307.74340	0.30774	350.120	16.49	0.42	0.00	0	60.00			
\$ / R	16.53	Call	On 27/07/2017	Any day expiry	22.12360	0.02212	23.62140	0.02362	22.124	22.11	0.04	0.00	0	60.00			
\$ / R			On 31/07/2017	Any day expiry	13.67020	13.67020	13.76470	13.76470		16.62	0.00	0.00	0	4,774.00			
\$ / R			On 11/08/2017	Any day expiry	13.69560	13.69560	13.79000	13.79000		16.73	0.00	0.00	0	70.00			
\$ / R			On 29/08/2017	Any day expiry	13.73660	13.73660	13.83110	13.83110		16.72	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	391.98790	0.39199	348.67370	0.34867	391.988	16.38	0.41	0.00	0	60.00			
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	37.88470	0.03788	41.18320	0.04118	37.885	21.81	0.06	0.00	0	60.00			
\$ / R			On 18/09/2017	Foreign Exchange Future	13.78230	13.78230	13.87670	13.87670		16.74	0.00	10,667,500.20	774	47,714.00			
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	45.83150	0.04583	40.15030	0.04015	45.831	16.14	0.07	0.00	0	7,202.00			
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	94.92490	0.09492	80.56620	0.08057	94.925	15.38	0.14	0.00	0	1,125.00			
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	157.69100	0.15769	136.41480	0.13641	157.691	15.57	0.20	0.00	0	3,000.00			
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	995.22230	0.99522	1,063.05360	1.06305	995.222	15.70	0.74	59,194,526.81	5,702	4,351.00			
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	212.92230	0.21292	186.35360	0.18635	212.922	15.70	0.26	0.00	0	3,099.00			
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	259.33130	0.25933	227.97380	0.22797	259.331	15.82	0.29	0.00	0	90.00			
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	365.79170	0.36579	325.83440	0.32583	365.792	16.18	0.37	0.00	0	3,500.00			
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	694.74330	0.69474	745.94050	0.74594	694.743	16.32	0.60	0.00	0	5,980.00			
\$ / R	13.63	Call	On 18/09/2017	Foreign Exchange Future	630.01580	0.63002	677.04190	0.67704	630.016	16.50	0.56	0.00	0	250.00			
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future	477.71580	0.47772	430.34190	0.43034	477.716	16.50	0.44	0.00	0	226,450.00			
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future	542.48720	0.54249	491.34500	0.49135	542.487	16.67	0.47	0.00	0	20,000.00			
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	548.07460	0.54807	496.62510	0.49663	548.075	16.68	0.47	0.00	0	960.00			
\$ / R	14.20	Call	On 18/09/2017	Foreign Exchange Future	408.75920	0.40876	439.11930	0.43912	408.759	17.46	0.41	0.00	0	90.00			
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	840.29540	0.84030	775.77720	0.77578	840.295	17.49	0.59	0.00	0	110.00			
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	910.82830	0.91083	844.01480	0.84401	910.828	17.67	0.62	0.00	0	110.00			
\$ / R	14.33	Call	On 18/09/2017	Foreign Exchange Future	370.30280	0.37030	397.66560	0.39767	370.303	17.69	0.38	0.00	0	3,000.00			
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	1,020.63050	1.02063	950.62230	0.95062	1,020.631	17.94	0.65	0.00	0	150.00			
\$ / R	14.50	Call	On 18/09/2017	Foreign Exchange Future	325.43510	0.32544	349.22230	0.34922	325.435	18.00	0.34	0.00	0	7,402.00			
\$ / R	14.55	Call	On 18/09/2017	Foreign Exchange Future	313.39790	0.31340	336.13150	0.33613	313.398	18.09	0.33	0.00	0	1,125.00			
\$ / R	14.72	Call	On 18/09/2017	Foreign Exchange Future	275.82350	0.27582	295.64390	0.29564	275.823	18.40	0.30	0.00	0	20,000.00			
\$ / R	15.00	Call	On 18/09/2017	Foreign Exchange Future	223.98790	0.22399	239.73160	0.23973	223.988	18.92	0.25	0.00	0	600.00			
\$ / R	16.00	Call	On 18/09/2017	Foreign Exchange Future	104.54510	0.10455	111.50580	0.11151	104.545	20.43	0.13	0.00	0	3,680.00			
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	77.63840	0.07764	82.53690	0.08254	77.638	21.00	0.10	0.00	0	960.00			
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	55.10010	0.05510	58.68720	0.05869	55.100	21.31	0.07	0.00	0	110.00			
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	45.60340	0.04560	48.20020	0.04820	45.603	21.39	0.06	0.00	0	650.00			
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	44.32070	0.04432	46.78600	0.04679	44.321	21.40	0.06	0.00	0	110.00			
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	17.20790	0.01721	17.33450	0.01733	17.208	21.75	0.03	0.00	0	3,099.00			
\$ / R			On 27/09/2017	Any day expiry	13.80280	13.80280	13.89730	13.89730		16.73	0.00	0.00	0	377.00			
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	421.41160	0.42141	377.76510	0.37777	421.412	16.32	0.39	0.00	0	60.00			
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	51.62100	0.05162	53.05110	0.05305	51.621	21.73	0.07	0.00	0	60.00			
\$ / R			On 28/09/2017	Any day expiry	13.80510	13.80510	13.89950	13.89950		16.73	0.00	0.00	0	0.00			
\$ / R			On 23/10/2017	Any day expiry	13.86210	13.86210	13.95660	13.95660		16.72	0.00	0.00	0	334.00			
\$ / R			On 27/10/2017	Any day expiry	13.87120	13.87120	13.96570	13.96570		16.74	0.00	0.00	0	0.00			
\$ / R	12.92	Put	On 27/10/2017	Any day expiry	222.62680	0.22263	196.47030	0.19647	222.627	15.63	0.24	0.00	0	1,000.00			
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	446.77970	0.44678	402.82580	0.40283	446.780	16.27	0.38	0.00	0	60.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	553.66980	0.55367	587.96280	0.58796	553.670	17.14	0.47	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	71.28090	0.07128	71.54000	0.07154	71.281	22.22	0.08	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.90980	13.90980	14.00440	14.00440		16.75	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.94330	13.94330	14.03820	14.03820		16.79	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	467.71560	0.46772	422.95140	0.42295	467.716	16.17	0.37	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	90.15120	0.09015	89.84150	0.08984	90.151	22.33	0.09	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.98780	13.98780	14.08340	14.08340		16.80	0.00	9,791,460.00	700	86,247.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	50.32530	0.05033	43.66140	0.04366	50.325	15.23	0.07	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	75.04180	0.07504	65.65330	0.06565	75.042	15.26	0.09	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	102.33900	0.10234	90.15630	0.09016	102.339	15.29	0.12	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	133.01210	0.13301	117.89980	0.11790	133.012	15.32	0.15	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	151.66840	0.15167	134.86580	0.13487	151.668	15.33	0.16	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	184.02520	0.18403	163.63500	0.16363	184.025	15.38	0.19	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	282.68250	0.28268	253.61270	0.25361	282.683	15.63	0.26	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	323.09970	0.32310	291.15360	0.29115	323.100	15.71	0.28	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	344.60610	0.34461	311.19730	0.31120	344.606	15.76	0.29	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	411.58080	0.41158	372.66090	0.37266	411.581	15.91	0.33	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	433.57630	0.43358	392.06560	0.39207	433.576	15.98	0.34	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	967.27040	0.96727	1,018.78260	1.01878	967.270	16.12	0.63	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	693.21110	0.69321	639.08360	0.63908	693.211	16.68	0.46	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	745.35630	0.74536	689.16140	0.68916	745.356	16.80	0.48	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,067.29780	1.06730	1,000.73830	1.00074	1,067.298	17.53	0.58	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	422.72510	0.42273	443.39710	0.44340	422.725	18.29	0.34	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	398.70580	0.39871	417.90840	0.41791	398.706	18.46	0.32	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	396.59770	0.39660	415.67450	0.41567	396.598	18.47	0.32	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	245.86730	0.24587	257.18540	0.25719	245.867	19.63	0.21	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	139.64290	0.13964	143.00140	0.14300	139.643	21.13	0.13	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	137.34630	0.13735	140.51740	0.14052	137.346	21.20	0.13	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	135.65730	0.13566	138.69400	0.13869	135.657	21.25	0.13	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	133.45200	0.13345	136.31220	0.13631	133.452	21.31	0.12	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	97.68100	0.09768	97.80080	0.09780	97.681	22.69	0.09	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.99680	13.99680	14.09240	14.09240		16.81	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	482.53360	0.48253	438.52090	0.43852	482.534	16.13	0.36	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	103.45010	0.10345	103.73220	0.10373	103.450	22.61	0.09	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			14.11480	14.11480	14.21170	14.21170		16.78	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.11920	14.11920	14.21620	14.21620		16.78	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.18980	14.18980	14.28700	14.28700		16.83	0.00	1,433,169.80	101	8,304.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	328.72930	0.32873	299.72930	0.29973	328.729	15.51	0.25	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	642.27990	0.64228	668.84100	0.66884	642.280	17.74	0.41	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	506.92690	0.50693	525.98090	0.52598	506.927	18.48	0.34	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.27150	14.27150	14.36880	14.36880		16.83	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,425.66930	1.42567	1,354.81400	1.35481	1,425.669	17.75	0.58	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	504.89450	0.50489	522.59160	0.52259	504.894	18.77	0.32	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.30690	14.30690	14.40430	14.40430		16.89	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			14.31580		14.31580		14.41320	14.41320		16.89	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.39190		14.39190		14.48890	14.48890		17.08	0.00	77,716,260.00	5,400	7,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	24.98360		0.02498		26.40650	0.02641	24.984	13.93	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	389.13710		0.38914		359.75720	0.35976	389.137	15.67	0.25	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	624.80220		0.62480		583.77370	0.58377	624.802	16.14	0.34	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	500.46340		0.50046		514.77340	0.51477	500.463	19.32	0.30	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.51710		14.51710		14.61360	14.61360		17.29	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.59540		14.59540		14.69160	14.69160		17.43	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.72290		14.72290		14.81850	14.81850		17.57	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.79230		14.79230		14.88760	14.88760		17.67	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.92870		14.92870		15.02340	15.02340		17.76	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.00250		15.00250		15.09690	15.09690		17.84	0.00	22,503,750.00	1,500	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.57330		13.57330		13.66770	13.66770		16.42	0.00	0.00	0	498.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.78230		13.78230		13.87670	13.87670		16.74	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.98780		13.98780		14.08340	14.08340		16.80	0.00	0.00	0	43.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.18980		14.18980		14.28700	14.28700		16.83	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.39190		14.39190		14.48890	14.48890		17.08	0.00	0.00	0	47.00
£ / R	On 31/05/2017	Any day expiry			17.54250		17.54250		17.60880	17.60880		17.06	0.00	0.00	0	69.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.60970		17.60970		17.67550	17.67550		17.08	0.00	137,214,782.40	7,792	53,731.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	1,170.71630		1.17072		1,230.71500	1.23072	1,170.716	16.21	0.88	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	473.70520		0.47371		513.55990	0.51356	473.705	16.94	0.55	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	92.11050		0.09211		103.89250	0.10389	92.110	20.06	0.15	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.92940		17.92940		17.99360	17.99360		17.43	0.00	179,294.00	10	1,957.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.25000		18.25000		18.31430	18.31430		16.94	0.00	0.00	0	2,215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12072		0.12072		0.12145	0.12145		17.75	0.00	0.00	0	3,315.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12309		0.12309		0.12382	0.12382		16.37	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12553		0.12553		0.12627	0.12627		16.15	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry			14.88180		14.88180		14.92280	14.92280		15.32	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.94530		14.94530		14.98570	14.98570		15.43	0.00	22,821,473.10	1,527	76,353.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.24830		15.24830		15.28800	15.28800		15.74	0.00	8,691,531.00	570	6,528.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.55570		15.55570		15.59610	15.59610		15.83	0.00	0.00	0	4,578.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	176.71040		0.17671		167.22470	0.16722	176.710	14.95	0.17	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	490.21540		0.49022		496.36540	0.49637	490.215	16.78	0.37	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.86580		15.86580		15.90740	15.90740		15.88	0.00	7,932,900.00	500	3,169.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.37578		96.37578		96.06890	96.06890			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.42196		93.42196		93.11503	93.11503			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.19013		92.19013		91.87813	91.87813			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.32628		94.32628		94.01041	94.01041			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.06211		98.06211		97.74408	97.74408			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 15/03/2027	Interest Rate Swap	96.65668	96.65668	96.32807	96.32807					0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	98.70088	98.70088	98.36908	98.36908					0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60701	99.60701	99.60701	99.60701					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61220	99.61220	99.61213	99.61213					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.81773	99.81773	99.81501	99.81501					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.77077	99.77077	99.76567	99.76567					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.96071	99.96071	99.95520	99.95520					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.84655	99.84655	99.84390	99.84390					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.05281	99.05281	99.04828	99.04828					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.65010	98.65010	98.64498	98.64498					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.60970	98.60970	98.60194	98.60194					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.02000	99.02000	99.01000	99.01000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.45042	99.45042	99.43676	99.43676					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.89418	99.89418	99.86476	99.86476					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.82387	96.82387	96.73350	96.73350					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.11522	96.11522	96.01416	96.01416					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.37408	95.37408	95.25757	95.25757					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.60626	95.60626	95.47033	95.47033					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.83690	97.83690	97.68265	97.68265					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.01816	98.01816	97.84721	97.84721					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.25067	99.25067	99.06473	99.06473					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	542.62000	542.62000	543.85500	543.85500					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	553.00400	553.00400	554.38700	554.38700					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	563.79700	563.79700	565.46400	565.46400					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	623.14800	623.14800	625.05100	625.05100					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	635.07300	635.07300	637.15500	637.15500					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	647.46800	647.46800	649.88600	649.88600					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	563.84100	563.84100	565.62700	565.62700					0.00	513,095,310.00	91	633.00
ALBI	On 02/11/2017	Index Future	574.63100	574.63100	576.58000	576.58000					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	585.84700	585.84700	588.10100	588.10100					0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.04440	10.04440	10.10130	10.10130				13.56	0.00	0.00	0	22,724.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.18630	10.18630	10.24270	10.24270				13.70	0.00	5,093,150.00	500	1,835.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.32750	10.32750	10.38380	10.38380				13.39	0.00	0.00	0	653.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.91880	9.91880	9.96810	9.96810				14.07	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.08740	10.08740	10.13600	10.13600				14.25	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.25670	10.25670	10.30550	10.30550				14.18	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
CHF / R	On 19/06/2017	Foreign Exchange Future		13.76640	13.76640		13.82820	13.82820		15.92	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future		14.06060	14.06060		14.12190	14.12190		16.34	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.36090	14.36090		14.42280	14.42280		16.36	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.95890	1.95890		1.97380	1.97380		15.59	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.97530	1.97530		1.99010	1.99010		15.61	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.99190	1.99190		2.00690	2.00690		15.64	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.01300	2.01300		2.01980	2.01980		15.14	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		10.59000	77.32115		10.59000	77.32115			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.70096	78.62893		10.65442	78.91746			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future		10.79122	76.34168		10.74020	76.65347			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		10.88301	77.83158		10.82426	78.18545			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		10.85500	80.17251		10.85500	80.17251			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.96300	81.55129		10.92173	81.83882			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future		11.05440	78.85026		11.00900	79.16192			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future		11.14438	80.38906		11.09192	80.74429			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		562.11200	562.11200		563.90000	563.90000			0.00	0.00	0	401.00
GOVI	On 02/11/2017	GOVI		572.86900	572.86900		574.82100	574.82100			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI		584.05000	584.05000		586.30600	586.30600			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.74540	1.74540		1.75800	1.75800		16.37	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
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.77540	1.77540		1.78790	1.78790		16.14	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.80390	1.80390		1.81670	1.81670		16.48	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		128.27585	128.27585		128.27585	128.27585			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		129.42375	129.42375		129.40539	129.40539			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		131.93743	131.93743		131.94216	131.94216			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		133.23215	133.23215		133.25302	133.25302			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		99.04555	99.04555		99.04555	99.04555			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		103.95701	103.95701		103.97296	103.97296			0.00	0.00	0	0.00
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		105.39635	105.39635		105.39635	105.39635			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		107.72250	107.72250		107.41739	107.41739			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future		108.73779	108.73779		108.44620	108.44620			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		110.91924	110.91924		110.63493	110.63493			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		131.39251	131.39251		131.39251	131.39251			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		131.12334	131.12334		132.41558	132.41558			0.00	0.00	0	22,422.00
I2038	On 02/11/2017	Bond Future		133.67012	133.67012		135.01133	135.01133			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		134.83057	134.83057		136.21503	136.21503			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		125.35392	125.35392		125.35392	125.35392			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		127.77611	127.77611		127.75774	127.75774			0.00	1,022,208,880.00	8,000	22,790.00
I2046	On 02/11/2017	Bond Future		128.67447	128.67447		128.67890	128.67890			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		131.25600	131.25600		131.27601	131.27601			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		136.43078	136.43078		136.43078	136.43078			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		135.52800	135.52800		137.38815	137.38815			0.00	799,615,200.00	5,900	26,009.00
I2050	On 02/11/2017	Bond Future		138.16022	138.16022		140.08136	140.08136			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		139.23986	139.23986		141.21636	141.21636			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 03/08/2017	Index Future		251.30100	251.30100		251.84600	251.84600			0.00	7,539,030.00	3	1,249.00
IGOV	On 02/11/2017	Index Future		256.18200	256.18200		256.78300	256.78300			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		261.32100	261.32100		261.96500	261.96500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.21000	92.79000		7.21000	92.79000			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	7.19000	92.81000		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.15000	92.85000		7.15000	92.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017		Jibar Tradeable Future	7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	7.08000	92.92000		7.08000	92.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018		Jibar Tradeable Future	7.09000	92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018		Jibar Tradeable Future	7.12000	92.88000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018		Jibar Tradeable Future	7.17000	92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019		Jibar Tradeable Future	7.22000	92.78000		7.22000	92.78000			0.00	0.00	0	0.00
KES / R	On 19/06/2017		Foreign Exchange Future	0.13070	0.13070		0.13160	0.13160			0.00	0.00	0	0.00
KES / R	On 18/09/2017		Foreign Exchange Future	0.13050	0.13050		0.13150	0.13150			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017		Foreign Exchange Future	0.13030	0.13030		0.13120	0.13120			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017		Foreign Exchange Future	9.37310	9.37310		9.35330	9.35330		13.72	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017		Foreign Exchange Future	9.49850	9.49850		9.47750	9.47750		13.91	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017		Foreign Exchange Future	9.62230	9.62230		9.60100	9.60100		13.85	0.00	0.00	0	0.00
PULA / R	On 19/06/2017		Foreign Exchange Future	1.29040	1.29040		1.30040	1.30040			0.00	0.00	0	0.00
PULA / R	On 18/09/2017		Foreign Exchange Future	1.30500	1.30500		1.31530	1.31530			0.00	0.00	0	0.00
PULA / R	On 18/12/2017		Foreign Exchange Future	1.31760	1.31760		1.32850	1.32850			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017		Foreign Exchange Future	1.29740	1.29740		1.29320	1.29320			0.00	12,974.00	10	50.00
QUANTO £ / \$	On 18/09/2017		Foreign Exchange Future	1.30090	1.30090		1.29670	1.29670			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017		Foreign Exchange Future	1.30470	1.30470		1.30040	1.30040			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017		Foreign Exchange Future	1.10110	1.10110		1.09640	1.09640			0.00	22,022.00	20	107.00
QUANTO € / \$	On 18/09/2017		Foreign Exchange Future	1.10640	1.10640		1.10170	1.10170			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017		Foreign Exchange Future	1.11210	1.11210		1.10740	1.10740			0.00	0.00	0	0.00
R186	On 04/05/2017		Bond Future	8.69500	115.59294		8.69500	115.59294		7.25	0.00	0.00	0	0.00
R186	On 03/08/2017		Bond Future	8.77322	112.23296		8.72033	112.59081		7.93	0.00	39,618,234.88	353	86,590.00
R186	On 03/08/2017	8.85	Put	1,525.83000	1.52583		1,381.58000	1.38158	1,525.830	7.99	0.45	0.00	0	750.00
R186	On 03/08/2017	9.00	Put	1,127.31000	1.12731		1,012.92000	1.01292	1,127.310	8.08	0.36	0.00	0	2,604.00
R186	On 03/08/2017	9.35	Put	510.43000	0.51043		450.89000	0.45089	510.430	8.29	0.20	0.00	0	750.00
R186	On 03/08/2017	9.50	Put	350.80000	0.35080		307.79000	0.30779	350.800	8.38	0.14	0.00	0	6,500.00
R186	On 02/11/2017		Bond Future	8.81468	114.38052		8.75565	114.77117		8.15	0.00	0.00	0	4.00
R186	On 01/02/2018		Bond Future	8.85314	111.30986		8.78345	111.76085		8.15	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 04/05/2017	Bond Future		298.64066	298.64066		298.64066	298.64066			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future		297.52092	297.52092		297.47781	297.47781			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future		303.29945	303.29945		303.30932	303.30932			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future		302.32979	302.32979		302.37631	302.37631			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future		243.53302	243.53302		243.53302	243.53302			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future		244.57863	244.57863		244.54355	244.54355			0.00	1,553,074,300.50	6,350	30,577.00
R202	On 02/11/2017	Bond Future		249.32884	249.32884		249.33754	249.33754			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future		250.58407	250.58407		250.62265	250.62265			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		8.09000	99.90449		8.09000	99.90449		5.11	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.16836	101.54141		8.10347	101.82424		5.27	0.00	0.00	0	32,290.00
R2023	On 02/11/2017	Bond Future		8.19444	99.55401		8.12036	99.86509		4.95	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future		8.21612	101.49692		8.12595	101.86085		4.95	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		7.47500	101.44498		7.47500	101.44498		0.24	0.00	0.00	0	0.00
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		9.13000	93.73925		9.13000	93.73925			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.21124	91.29512		9.16418	91.61940			0.00	0.00	0	32,026.00
R2030	On 02/11/2017	Bond Future		9.25674	93.04191		9.20497	93.39366			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future		9.30023	90.85266		9.24018	91.25478			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		9.29500	92.52625		9.29500	92.52625		10.62	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.36938	94.08896		9.32766	94.39755		11.15	0.00	0.00	0	21,380.00
R2032	On 02/11/2017	Bond Future		9.41930	91.73141		9.37330	92.06728		11.55	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.46716	93.52169		9.41367	93.90738		11.55	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		9.48000	96.50830		9.48000	96.50830			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.55072	98.17081		9.50394	98.54952			0.00	0.00	0	9,853.00
R2035	On 02/11/2017	Bond Future		9.60401	95.54831		9.55302	95.95629			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.65653	97.41308		9.59824	97.87399			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		9.55500	92.98608		9.55500	92.98608		12.00	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.62990	90.32586		9.58838	90.66098		13.21	0.00	66,841,136.40	740	57,302.00
R2037	On 02/11/2017	Bond Future		9.67959	92.05413		9.63420	92.41677		13.79	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.72788	89.59523		9.67567	90.00806		13.79	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 04/05/2017	Bond Future		7.45000	103.86578		7.45000	103.86578		1.07	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.44046	101.75073		7.39806	101.80533		1.05	0.00	414,939,476.94	4,078	45,427.00
R204	On 02/11/2017	Bond Future		7.36333	103.69779		7.28903	103.77687		0.79	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.20238	101.68127		7.04903	101.80959		0.79	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.64500	96.50874		9.64500	96.50874		12.59	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.72597	93.60984		9.67934	94.01126		13.88	0.00	0.00	0	13,816.00
R2040	On 02/11/2017	Bond Future		9.77680	95.40092		9.72624	95.83190		14.50	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.82635	92.75701		9.76899	93.24109		14.50	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		9.71000	93.24044		9.71000	93.24044		13.19	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.78536	90.44838		9.74393	90.80685		14.56	0.00	0.00	0	22,344.00
R2044	On 02/11/2017	Bond Future		9.83568	92.17905		9.79061	92.56540		15.24	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.88478	89.59742		9.83331	90.03452		15.24	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		9.70000	92.37531		9.70000	92.37531		13.70	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.76460	93.98998		9.72831	94.31196		14.44	0.00	1,453,085,090.80	15,460	74,177.00
R2048	On 02/11/2017	Bond Future		9.81636	91.35087		9.77663	91.70000		15.08	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.86740	93.13374		9.82157	93.53267		15.08	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		7.52000	101.62194		7.52000	101.62194		1.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		7.55842	99.79088		7.49907	99.92026		1.90	0.00	0.00	0	45,809.00
R207	On 03/08/2017	Bond Future	8.19 Call	1,402.53000	1.40253		1,522.94000	1.52294	1,402.530	2.02	0.92	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.52715	101.70038		7.44890	101.85530		1.74	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.46999	100.04313		7.35432	100.24827		1.74	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		7.67500	97.64560		7.67500	97.64560		3.16	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future		7.72331	99.34294		7.66697	99.51599		3.16	0.00	151,001,268.80	1,520	32,228.00
R208	On 02/11/2017	Bond Future		7.72090	97.84196		7.65209	98.04089		2.92	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.70653	99.75149		7.61468	100.00024		2.92	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.44000		72.77667		9.44000	72.77667		12.40	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.51104		73.98179		9.46444	74.29822		13.13	0.00	1,035,745.06	14	71,010.00
R209	On 02/11/2017	Bond Future			9.55740		72.24750		9.50698	72.58681		13.80	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	330.05000		0.33005		371.41000	0.37141	330.050	13.21	0.11	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,287.01000		1.28701	1,401.11000	1.40111		1,287.010	13.51	0.31	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,625.42000		1.62542	1,525.20000	1.52520		1,625.420	14.26	0.32	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	701.64000		0.70164	651.60000	0.65160		701.640	14.71	0.17	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.60181		73.65751		9.54486	74.03754		13.80	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			184.16744		184.16744		184.16744	184.16744			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			187.72541		187.72541		187.69902	187.69902			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			188.97138		188.97138		188.97823	188.97823			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.76250		192.76250		192.79244	192.79244			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			148.68487		148.68487		148.68487	148.68487			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.46363		149.46363		149.50908	149.50908			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			152.36644		152.36644		152.43995	152.43995			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			153.36300		153.36300		153.45648	153.45648			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			9.17000		84.50942		9.17000	84.50942		10.31	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.24443		85.90241		9.19750	86.21820		10.87	0.00	2,061,657.84	24	55,673.00
R213	On 02/11/2017	Bond Future			9.29140		83.99605		9.24006	84.33722		11.33	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.33722		85.63535		9.27819	86.02268		11.33	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			9.60500		72.35476		9.60500	72.35476		13.14	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future			9.67191		73.58235		9.63050	73.87298		13.90	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future			9.72090		71.69381		9.67596	72.00654		14.64	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.76903		73.09305		9.71794	73.44559		14.64	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

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
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	23,091.26000		23,091.26000		23,209.68000	23,209.68000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.67320		9.67320		9.76030	9.76030		14.22	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.78180		3.78180		3.80560	3.80560		14.93	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.44230		1.44230		1.45080	1.45080			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.41510		1.41510		1.42340	1.42340			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.38990		1.38990		1.39820	1.39820			0.00	0.00	0	0.00

Total for Derivatives : **8,052,455,676.92** **238,577** **3 917 397.00**

Grand Total: **8,052,455,676.92** **238,577** **3 917 397.00**