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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/04/2017

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 10/04/2017	Any day expiry		13.76600	13.76600		13.53330	13.53330		23.54	0.00	0.00	0	0.00
\$ / R	On 10/04/2017	Any day expiry	12.65	Call	1,120.60350	1.12060	899.11580	0.89912	1,120.604	35.96	0.98	0.00	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.00	Call	783.98970	0.78399	576.86970	0.57687	783.990	34.04	0.93	0.00	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.10	Call	690.51620	0.69052	489.95730	0.48996	690.516	33.03	0.90	0.00	0	80,000.00
\$ / R	On 10/04/2017	Any day expiry	13.25	Call	552.29280	0.55229	367.20580	0.36721	552.293	30.84	0.86	0.00	0	1,850.00
\$ / R	On 10/04/2017	Any day expiry	13.50	Call	337.61790	0.33762	192.33440	0.19233	337.618	27.19	0.74	0.00	0	1,000.00
\$ / R	On 10/04/2017	Any day expiry	13.75	Call	159.34090	0.15934	100.12080	0.10012	159.341	23.54	0.52	0.00	0	2,100.00
\$ / R	On 10/04/2017	Any day expiry	14.00	Call	86.93710	0.08694	55.06560	0.05507	86.937	27.82	0.31	0.00	0	1,000.00
\$ / R	On 11/04/2017	Any day expiry			13.76840	13.76840	13.53560	13.53560		23.79	0.00	0.00	0	10.00
\$ / R	On 12/04/2017	Any day expiry			13.77070	13.77070	13.53790	13.53790		23.92	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	246.64900	0.24665	144.82730	0.14483	246.649	24.56	0.60	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	178.50300	0.17850	105.98690	0.10599	178.503	24.06	0.50	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.80	Call	169.67560	0.16968	0.00000	0.00000	169.676	24.15	0.48	16,608,580.08	2,500	2,500.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	293.22300	0.29322	478.30530	0.47831	293.223	24.85	0.64	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	0.52710	0.00053	0.62780	0.00063	0.527	52.10	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.77300	13.77300	13.54020	13.54020		23.63	0.00	3,311,520.00	240	722.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/04/2017	Any day expiry	13.00	Call	794.67360	0.79467	590.97160	0.59097	794.674	28.34	0.92	0.00	0	20,000.00
\$ / R	On 13/04/2017	Any day expiry	13.50	Call	367.13430	0.36713	227.15720	0.22716	367.134	25.08	0.71	0.00	0	20,000.00
\$ / R	On 18/04/2017	Any day expiry			13.78480	13.78480	13.55200	13.55200		21.80	0.00	0.00	0	1,450.00
\$ / R	On 20/04/2017	Any day expiry			13.78960	13.78960	13.55670	13.55670		21.57	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			13.79200	13.79200	13.55900	13.55900		21.40	0.00	0.00	0	70.00
\$ / R	On 24/04/2017	Any day expiry			13.79930	13.79930	13.56610	13.56610		20.54	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry			13.80170	13.80170	13.56840	13.56840		20.44	0.00	276,200.00	20	40.00
\$ / R	On 25/04/2017	Any day expiry	13.06	Call	769.38520	0.76939	581.88720	0.58189	769.385	18.47	0.90	0.00	0	100.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	125.09900	0.12510	234.68110	0.23468	125.099	19.40	0.31	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	262.57640	0.26258	416.13570	0.41614	262.576	20.44	0.49	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	454.19580	0.45420	641.66910	0.64167	454.196	21.51	0.66	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	25.86180	0.02586	18.33930	0.01834	25.862	25.14	0.07	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	10.41180	0.01041	9.38150	0.00938	10.412	28.58	0.03	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	4.24910	0.00425	5.51480	0.00551	4.249	34.76	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.80890	13.80890	13.57540	13.57540		20.12	0.00	0.00	0	2,057.00
\$ / R	On 28/04/2017	Any day expiry	13.00	Call	838.81680	0.83882	640.56570	0.64057	838.817	18.77	0.90	0.00	0	1,500.00
\$ / R	On 02/05/2017	Any day expiry			13.81860	13.81860	13.58480	13.58480		19.49	0.00	0.00	0	0.00
\$ / R	On 02/05/2017	Any day expiry	12.60	Put	19.95830	0.01996	31.26650	0.03127	19.958	21.77	0.06	0.00	0	10,000.00
\$ / R	On 02/05/2017	Any day expiry	13.56	Call	428.07890	0.42808	312.57290	0.31257	428.079	18.85	0.65	0.00	0	10,000.00
\$ / R	On 04/05/2017	Any day expiry			13.82340	13.82340	13.58950	13.58950		19.41	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.22	Put	71.68640	0.07169	137.50000	0.13750	71.686	18.02	0.18	0.00	0	25,000.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	388.99270	0.38899	287.27720	0.28728	388.993	19.05	0.60	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.84040	13.84040	13.60600	13.60600		19.15	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.87690	13.87690	13.64160	13.64160		18.64	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	210.37670	0.21038	307.05350	0.30705	210.377	18.06	0.33	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	34.52990	0.03453	30.66150	0.03066	34.530	24.14	0.07	0.00	0	60.00
\$ / R	On 31/05/2017	Any day expiry			13.88910	13.88910	13.65340	13.65340		18.55	0.00	0.00	0	40.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.93520	13.93520	13.69860	13.69860		18.13	0.00	9,839,853,748.00	706,115	1,059,129.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	14.79790	0.01480	20.28890	0.02029	14.798	20.08	0.03	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	17.70340	0.01770	24.49080	0.02449	17.703	18.82	0.04	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	19.27020	0.01927	26.78200	0.02678	19.270	18.24	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	21.98210	0.02198	30.79010	0.03079	21.982	17.38	0.05	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	27.76540	0.02777	50.65490	0.05065	27.765	15.95	0.06	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	1,324.67670	1.32468	1,121.64290	1.12164	1,324.677	15.87	0.92	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	46.82160	0.04682	83.77460	0.08377	46.822	15.99	0.10	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	1,228.87420	1.22887	1,032.15390	1.03215	1,228.874	16.09	0.89	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	59.66410	0.05966	101.94440	0.10194	59.664	16.17	0.12	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	76.72920	0.07673	125.22260	0.12522	76.729	16.37	0.14	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	1,095.71630	1.09572	908.88540	0.90889	1,095.716	16.41	0.85	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	1,032.18330	1.03218	850.54170	0.85054	1,032.183	16.57	0.83	0.00	0	2,378.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	96.98330	0.09698	151.94170	0.15194	96.983	16.57	0.17	0.00	0	48,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	834.20270	0.83420	676.27990	0.67628	834.203	17.10	0.75	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	178.38900	0.17839	260.09280	0.26009	178.389	17.15	0.26	0.00	0	1,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	786.62450	0.78662	635.79500	0.63580	786.624	17.21	0.73	0.00	0	4,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	753.75560	0.75376	608.05210	0.60805	753.756	17.29	0.71	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	715.55110	0.71555	576.04260	0.57604	715.551	17.38	0.69	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	249.55410	0.24955	351.82250	0.35182	249.554	17.45	0.33	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	684.75410	0.68475	550.42250	0.55042	684.754	17.45	0.67	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	331.15670	0.33116	452.96410	0.45296	331.157	17.74	0.40	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	571.02670	0.57103	457.24930	0.45725	571.027	17.76	0.60	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	519.78550	0.51979	417.57080	0.41757	519.786	17.91	0.56	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	399.93120	0.39993	537.72400	0.53772	399.931	17.95	0.45	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	420.89860	0.42090	563.18330	0.56318	420.899	18.01	0.46	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	429.23020	0.42923	347.96340	0.34796	429.230	18.25	0.49	7,823,922.80	1,150	1,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	494.03020	0.49403	649.36340	0.64936	494.030	18.25	0.51	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	413.42900	0.41343	335.48980	0.33549	413.429	18.35	0.48	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	561.85520	0.56186	726.13180	0.72613	561.855	18.51	0.54	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	574.61010	0.57461	740.44410	0.74044	574.610	18.56	0.55	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	607.05180	0.60705	776.68050	0.77668	607.052	18.68	0.56	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	640.25760	0.64026	813.54740	0.81355	640.258	18.79	0.58	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	338.95090	0.33895	277.06510	0.27707	338.951	18.84	0.41	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	335.74160	0.33574	274.55970	0.27456	335.742	18.87	0.41	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	708.87350	0.70887	889.07240	0.88907	708.874	19.03	0.61	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	266.95530	0.26696	220.75050	0.22075	266.955	19.43	0.34	2,373,822.00	500	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	209.95580	0.20996	176.05440	0.17605	209.956	20.01	0.28	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,138.24420	1.13824	1,346.78890	1.34679	1,138.244	20.33	0.75	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	165.04470	0.16504	141.02160	0.14102	165.045	20.58	0.23	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	142.99800	0.14300	120.50810	0.12051	142.998	20.92	0.20	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	111.51690	0.11152	90.22180	0.09022	111.517	21.39	0.16	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,663.68770	1.66369	1,881.56980	1.88157	1,663.688	21.44	0.85	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	98.88770	0.09889	80.16980	0.08017	98.888	21.44	0.15	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	70.02530	0.07003	57.22080	0.05722	70.025	21.57	0.11	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,914.82530	1.91483	2,138.62080	2.13862	1,914.825	21.57	0.89	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	64.11550	0.06412	52.52010	0.05252	64.116	21.60	0.10	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	63.30920	0.06331	51.87870	0.05188	63.309	21.60	0.10	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	52.94940	0.05295	43.63020	0.04363	52.949	21.67	0.09	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	46.52600	0.04653	38.50770	0.03851	46.526	21.71	0.08	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	40.82650	0.04083	33.95400	0.03395	40.827	21.76	0.07	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	37.72400	0.03772	31.47040	0.03147	37.724	21.79	0.07	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	20.00740	0.02001	27.41630	0.02742	20.007	22.00	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	29.86770	0.02987	29.01340	0.02901	29.868	31.77	0.04	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	18.46830	0.01847	18.29420	0.01829	18.468	31.77	0.03	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	6.33700	0.00634	6.59170	0.00659	6.337	31.77	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.95710	13.95710	13.72010	13.72010		18.01	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	263.56050	0.26356	369.33090	0.36933	263.560	17.37	0.33	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	56.66430	0.05666	53.57330	0.05357	56.664	22.27	0.09	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.96190	13.96190	13.72480	13.72480		17.99	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			13.97410	13.97410	13.99610	13.99610		17.88	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	488.07180	0.48807	0.00000	0.00000	488.072	17.98	0.51	35,669,060.85	5,000	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.99100	13.99100	13.75340	13.75340		17.86	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	493.44850	0.49345	643.62650	0.64363	493.448	17.79	0.47	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	29.56980	0.02957	29.86110	0.02986	29.570	26.59	0.04	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.01270	14.01270	13.77470	13.77470		17.77	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			14.02240	14.02240	13.78420	13.78420		17.69	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	191.60680	0.19161	265.52480	0.26552	191.607	16.66	0.24	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	441.13970	0.44114	374.28050	0.37428	441.140	18.28	0.44	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			14.02720	14.02720	13.78900	13.78900		17.77	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	297.11050	0.29711	399.96060	0.39996	297.110	16.98	0.33	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	79.79410	0.07979	75.71710	0.07572	79.794	22.16	0.10	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			14.03690	14.03690	13.79850	13.79850		17.69	0.00	20,824,950.00	1,500	2,274.00
\$ / R	On 11/08/2017	Any day expiry			14.06340	14.06340	13.82450	13.82450		17.61	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			14.10690	14.10690	13.86730	13.86730		17.49	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	326.59460	0.32659	423.48550	0.42349	326.595	16.67	0.32	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	101.94940	0.10195	86.13800	0.08614	101.949	21.92	0.11	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.15520	14.15520	13.91470	13.91470		17.40	0.00	162,119,505.60	11,453	55,936.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	56.10560	0.05611	68.62140	0.06862	56.106	17.48	0.07	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	98.21230	0.09821	110.71970	0.11072	98.212	16.51	0.12	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	138.54680	0.13855	178.44940	0.17845	138.547	16.06	0.16	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	1,339.23250	1.33923	1,151.15620	1.15116	1,339.233	16.18	0.80	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	184.03250	0.18403	236.45620	0.23646	184.033	16.18	0.20	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	221.43980	0.22144	283.51290	0.28351	221.440	16.26	0.23	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	303.82600	0.30383	389.26640	0.38927	303.826	16.42	0.29	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	996.61060	0.99661	850.22990	0.85023	996.611	16.52	0.68	0.00	0	5,730.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	455.21570	0.45522	568.74080	0.56874	455.216	16.87	0.38	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	644.49240	0.64449	550.67840	0.55068	644.492	17.49	0.51	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	701.29470	0.70129	849.24250	0.84924	701.295	17.52	0.49	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	762.72070	0.76272	916.83550	0.91684	762.721	17.69	0.51	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	594.19380	0.59419	508.40910	0.50841	594.194	17.70	0.48	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	859.10990	0.85911	1,021.98950	1.02199	859.110	17.94	0.55	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	534.17110	0.53417	458.23520	0.45824	534.171	17.99	0.45	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	517.69480	0.51769	444.51230	0.44451	517.695	18.07	0.43	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	391.76420	0.39176	341.28620	0.34129	391.764	18.85	0.35	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	212.84590	0.21285	188.62740	0.18863	212.846	20.46	0.21	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	166.14310	0.16614	149.42860	0.14943	166.143	20.99	0.17	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	130.45970	0.13046	117.98390	0.11798	130.460	21.52	0.13	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	115.90100	0.11590	103.26650	0.10327	115.901	21.78	0.12	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	113.48540	0.11349	101.22490	0.10122	113.485	21.80	0.12	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	57.35120	0.05735	53.40320	0.05340	57.351	22.42	0.07	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.17690	14.17690	13.93610	13.93610		17.36	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	348.52710	0.34853	440.44100	0.44044	348.527	16.49	0.31	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	117.88660	0.11789	104.76250	0.10476	117.887	21.80	0.12	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			14.17940	14.17940	13.93840	13.93840		17.35	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			14.24000		14.24000		13.99740	13.99740		17.33	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.24980		14.24980		14.00680	14.00680		17.33	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	368.36920		0.36837		457.85040	0.45785	368.369	16.37	0.31	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	134.09150		0.13409		123.71130	0.12371	134.091	21.86	0.12	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			14.29120		14.29120		14.04680	14.04680		17.30	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			14.32780		14.32780		14.08210	14.08210		17.30	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	387.01120		0.38701		472.19290	0.47219	387.011	16.27	0.30	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	154.51470		0.15451		143.79280	0.14379	154.515	21.92	0.13	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.37660		14.37660		14.12910	14.12910		17.19	0.00	17,683,218.00	1,230	94,545.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	52.28410		0.05228		75.19190	0.07519	52.284	16.11	0.06	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	73.60620		0.07361		100.34660	0.10035	73.606	16.05	0.08	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	96.44100		0.09644		126.47030	0.12647	96.441	16.01	0.10	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	121.58620		0.12159		154.61830	0.15462	121.586	15.97	0.12	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	136.71500		0.13672		171.32750	0.17133	136.715	15.94	0.13	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	162.05870		0.16206		199.04810	0.19905	162.059	15.91	0.15	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	237.51950		0.23752		292.01740	0.29202	237.520	15.91	0.21	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	270.84080		0.27084		331.76210	0.33176	270.841	15.98	0.23	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	343.03000		0.34303		416.96660	0.41697	343.030	16.11	0.27	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	360.20010		0.36020		437.06790	0.43707	360.200	16.14	0.28	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	1,272.74830		1.27275	1,109.68070	1.10968	1,272.748	1,272.748	16.20	0.70	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	620.04880		0.62005		740.61870	0.74062	620.049	16.74	0.40	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	903.21220		0.90321	1,052.81680	1.05282	903.212	903.212	17.40	0.49	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	611.09510		0.61110	537.84960	0.53785	611.095	611.095	18.08	0.42	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	579.81440		0.57981	511.35970	0.51136	579.814	579.814	18.24	0.40	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	577.09090		0.57709	509.03110	0.50903	577.091	577.091	18.26	0.40	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	383.55120		0.38355	340.25800	0.34026	383.551	383.551	19.53	0.28	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	228.34240		0.22834	207.85770	0.20786	228.342	228.342	20.88	0.18	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	224.36510		0.22437	204.68580	0.20469	224.365	224.365	20.92	0.18	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	221.43710		0.22144	202.34690	0.20235	221.437	221.437	20.96	0.18	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	217.94570		0.21795	199.28840	0.19929	217.946	217.946	21.02	0.17	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	160.25500		0.16026	148.55690	0.14856	160.255	160.255	22.22	0.13	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.38640		14.38640		14.13850	14.13850		17.25	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	399.36110		0.39936	482.91760	0.48292	399.361	399.361	16.22	0.30	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	165.67340		0.16567	155.80130	0.15580	165.673	165.673	22.07	0.13	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			14.51480		14.51480		14.26290	14.26290		17.18	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.51960		14.51960		14.26760	14.26760		17.18	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.59690		14.59690		14.34260	14.34260		17.18	0.00	0.00	0	280.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	274.64070		0.27464	332.79610	0.33280	274.641	274.641	15.72	0.20	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	689.77920		0.68978	615.92750	0.61593	689.779	689.779	18.24	0.41	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.68700		14.68700		14.43300	14.43300		17.32	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,236.39310		1.23639	1,392.44510	1.39245	1,236.393	1,236.393	17.66	0.51	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	685.47120		0.68547	617.15230	0.61715	685.471	685.471	18.63	0.39	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.72640		14.72640		14.47370	14.47370		17.43	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.73630		14.73630		14.48380	14.48380		17.43	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future			14.82010		14.82010		14.57010	14.57010		17.55	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	45.50440		0.04550		54.10700	0.05411	45.504	16.33	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	321.82520		0.32183		391.32020	0.39132	321.825	15.75	0.21	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	537.84310		0.53784		618.41880	0.61842	537.843	16.44	0.29	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	676.60870		0.67661		616.42900	0.61643	676.609	19.27	0.36	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.95810		14.95810		14.71220	14.71220		17.79	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			15.04440		15.04440		14.80100	14.80100		17.91	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			15.18480		15.18480		14.94570	14.94570		18.08	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.26120		15.26120		15.02430	15.02430		18.14	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			15.41160		15.41160		15.17910	15.17910		18.27	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.49290		15.49290		15.26290	15.26290		18.34	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.93520		13.93520		13.69860	13.69860		18.13	0.00	209,028.00	15	512.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.15520		14.15520		13.91470	13.91470		17.40	0.00	70,776.00	5	27.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.37660		14.37660		14.12910	14.12910		17.51	0.00	86,259.60	6	45.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.59690		14.59690		14.34260	14.34260		17.42	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.82010		14.82010		14.57010	14.57010		17.81	0.00	0.00	0	47.00
£ / R	On 13/04/2017	Any day expiry			17.18810		17.18810		16.85910	16.85910		23.10	0.00	310,023.00	18	61.00
£ / R	On 24/04/2017	Any day expiry			17.21490		17.21490		16.88550	16.88550		19.83	0.00	172,500.00	10	10.00
£ / R	On 25/04/2017	Any day expiry			17.22720		17.22720		16.89760	16.89760		19.93	0.00	776,587.50	45	182.00
£ / R	On 28/04/2017	Any day expiry			17.23720		17.23720		16.90740	16.90740		19.77	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.41920		17.41920		17.08490	17.08490		18.09	0.00	48,704,083.20	2,796	56,820.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	1,102.37470		1.10237		882.15970	0.88216	1,102.375	16.90	0.77	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	537.00190		0.53700		419.16510	0.41917	537.002	18.26	0.49	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	165.45470		0.16545		125.78410	0.12578	165.455	20.80	0.19	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.73930		17.73930		17.39770	17.39770		17.66	0.00	4,470,303.60	252	1,786.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.06520		18.06520		17.71420	17.71420		16.69	0.00	90,326.00	5	215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12568		0.12568		0.12431	0.12431		14.35	0.00	0.00	0	3,804.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12819		0.12819		0.12680	0.12680		13.18	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.13080		0.13080		0.12936	0.12936		12.78	0.00	0.00	0	0.00
€ / R	On 13/04/2017	Any day expiry			14.68930		14.68930		14.43800	14.43800		22.07	0.00	14,726.50	1	45.00
€ / R	On 28/04/2017	Any day expiry			14.70860		14.70860		14.45740	14.45740		19.02	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.90860		14.90860		14.65340	14.65340		16.91	0.00	109,816,747.60	7,366	110,028.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.21510		15.21510		14.95430	14.95430		16.30	0.00	7,744,485.90	509	7,341.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.53180		15.53180		15.26230	15.26230		16.21	0.00	0.00	0	749.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	226.74010		0.22674		271.43570	0.27144	226.740	15.38	0.19	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	551.94970		0.55195		477.07620	0.47708	551.950	17.20	0.38	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.85540		15.85540		15.57640	15.57640		16.18	0.00	0.00	0	916.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.13188		98.13188		97.73446	97.73446			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.23591		95.23591		94.81347	94.81347			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 15/06/2026	Interest Rate Swap	94.05307	94.05307	94.05307	93.61979	93.61979				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	96.20226	96.20226	96.20226	95.77504	95.77504				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	99.92647	99.92647	99.92647	99.51234	99.51234				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	98.57044	98.57044	98.57044	98.15453	98.15453				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	100.62135	100.62135	100.62135	100.20296	100.20296				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60706	99.60706	99.60706	99.60707	99.60707				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.62914	99.62914	99.62914	99.62717	99.62717				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.88349	99.88349	99.88349	99.87565	99.87565				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.91005	99.91005	99.91005	99.89338	99.89338				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	100.18025	100.18025	100.18025	100.15556	100.15556				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.90975	99.90975	99.90975	99.90218	99.90218				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.19224	99.19224	99.19224	99.17554	99.17554				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.86536	98.86536	98.86536	98.84135	98.84135				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.92517	98.92517	98.92517	98.89286	98.89286				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.42000	99.42000	99.42000	99.38000	99.38000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.93736	99.93736	99.93736	99.89311	99.89311				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.46987	100.46987	100.46987	100.41178	100.41178				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.83921	97.83921	97.83921	97.68365	97.68365				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.18882	97.18882	97.18882	97.02097	97.02097				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.51168	96.51168	96.51168	96.32934	96.32934				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.80638	96.80638	96.80638	96.60825	96.60825				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.07861	99.07861	99.07861	98.86707	98.86707				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.30668	99.30668	99.30668	99.08066	99.08066				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.57904	100.57904	100.57904	100.33282	100.33282				0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	527.47600	527.47600	527.47600	529.22000	529.22000				0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	537.54200	537.54200	537.54200	539.32000	539.32000				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	548.06700	548.06700	548.06700	549.88400	549.88400				0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	601.47600	601.47600	601.47600	605.01300	605.01300				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	612.95500	612.95500	612.95500	616.56000	616.56000				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	624.95700	624.95700	624.95700	628.63700	628.63700				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	544.61300	544.61300	544.61300	547.80700	547.80700				0.00	0.00	0	594.00
ALBI	On 03/08/2017	Index Future	555.00700	555.00700	555.00700	558.26200	558.26200				0.00	0.00	0	33.00
ALBI	On 02/11/2017	Index Future	565.87300	565.87300	565.87300	569.19700	569.19700				0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.54870	10.54870	10.54870	10.33800	10.33800			14.73	0.00	4,852,402.00	460	30,232.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.70070	10.70070	10.70070	10.48580	10.48580			14.09	0.00	0.00	0	1,735.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.85570	10.85570	10.85570	10.63500	10.63500			13.55	0.00	0.00	0	53.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.39820	10.39820		10.20730	10.20730		15.67	0.00	51,991.00	5	10.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.57670	10.57670		10.38280	10.38280		14.97	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.75860	10.75860		10.55870	10.55870		14.54	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.93890	13.93890		13.73770	13.73770		17.43	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future		14.24320	14.24320		14.03760	14.03760		17.00	0.00	1,424,320.00	100	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.55880	14.55880		14.34450	14.34450		16.97	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.01280	2.01280		1.97990	1.97990		16.94	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		2.03190	2.03190		1.99740	1.99740		16.58	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.05040	2.05040		2.01540	2.01540		15.85	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry		2.00350	2.00350		1.97070	1.97070		18.54	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.00590	2.00590		1.97170	1.97170		16.48	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		10.87489	75.56027		10.70097	76.62788			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future		10.96840	77.00230		10.78854	78.09039			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		11.06222	74.71739		10.87603	75.82764			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		11.01031	79.08797		10.85166	80.19612			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		11.10179	80.59737		10.93777	81.72686			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		11.19272	77.91368		11.02292	79.06614			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI		542.87400	542.87400		545.90300	545.90300			0.00	0.00	0	401.00
GOVI	On 03/08/2017	GOVI		553.23400	553.23400		556.32200	556.32200			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 02/11/2017	GOVI	564.06600		564.06600	567.21900	567.21900				0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.79650		1.79650	1.76540	1.76540			17.86	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.82720		1.82720	1.79540	1.79540			17.48	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.85740		1.85740	1.82440	1.82440			16.80	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	127.36865		127.36865	127.34695	127.34695				0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	128.48810		128.48810	128.46626	128.46626				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	131.03415		131.03415	131.01293	131.01293				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	99.07791		99.07791	99.06132	99.06132				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	104.25212		104.25212	104.23472	104.23472				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	106.26054		106.26054	106.24287	106.24287				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	107.28488		107.28488	107.26776	107.26776				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 04/05/2017	Bond Future	129.31344		129.31344	129.93193	129.93193				0.00	0.00	0	20,616.00
I2038	On 03/08/2017	Bond Future	130.30366		130.30366	130.93418	130.93418				0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	132.88565		132.88565	133.52976	133.52976				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	126.28829		126.28829	126.26672	126.26672				0.00	0.00	0	20,203.00
I2046	On 03/08/2017	Bond Future	128.72135		128.72135	128.69944	128.69944				0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	129.68086		129.68086	129.65983	129.65983				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future	134.80811		134.80811	136.01882	136.01882				0.00	0.00	0	24,114.00
I2050	On 03/08/2017	Bond Future	135.74019		135.74019	136.97455	136.97455				0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	138.43006		138.43006	139.68982	139.68982				0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future	245.58700		245.58700	245.66100	245.66100				0.00	0.00	0	925.00
IGOV	On 03/08/2017	Index Future	250.31800		250.31800	250.39400	250.39400				0.00	0.00	0	295.00
IGOV	On 02/11/2017	Index Future	255.27800		255.27800	255.35700	255.35700				0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.33000		92.67000	7.33000	92.67000				0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.32000		92.68000	7.32000	92.68000				0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.32000		92.68000	7.32000	92.68000				0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.32000		92.68000	7.32000	92.68000				0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.32000		92.68000	7.32000	92.68000				0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.31000		92.69000	7.31000	92.69000				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.25000		92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.34000		92.66000		7.34000	92.66000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13300		0.13300		0.13100	0.13100			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.13200		0.13200		0.13080	0.13080			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.13280		0.13280		0.13080	0.13080			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.67810		9.67810		9.53650	9.53650		14.83	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.81090		9.81090		9.66700	9.66700		14.26	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.94580		9.94580		9.79750	9.79750		14.03	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.30630		1.30630		1.28560	1.28560			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.32150		1.32150		1.30080	1.30080			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.33870		1.33870		1.31680	1.31680			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25000		1.25000		1.24720	1.24720			0.00	31,250.00	25	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25320		1.25320		1.25030	1.25030			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.25660		1.25660		1.25370	1.25370			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06990		1.06990		1.06970	1.06970			0.00	16,048.50	15	32,879.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07490		1.07490		1.07470	1.07470			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.08030		1.08030		1.08020	1.08020			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			9.00829		113.45244		8.91889	114.05760		8.41	0.00	424,425,578.04	3,741	106,079.00
R186	On 04/05/2017	Bond Future	8.44	Call	91.82000		0.09182		131.51000	0.13151	91.820	8.39	0.08	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	352.64000		0.35264		477.40000	0.47740	352.640	8.54	0.23	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,356.30000		1.35630		1,004.61000	1.00461	1,356.300	8.68	0.56	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	1,318.69000		1.31869		972.95000	0.97295	1,318.690	8.69	0.55	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	594.80000		0.59480		393.77000	0.39377	594.800	8.84	0.32	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			9.06065		110.31486		8.96747	110.93178		8.70	0.00	0.00	0	9,133.00
R186	On 03/08/2017	Bond Future	8.85	Put	3,032.74000		3.03274		2,577.87000	2.57787	3,032.740	8.91	0.59	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,485.85000		1.48585		1,177.18000	1.17718	1,485.850	9.22	0.36	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,170.05000		1.17005		904.30000	0.90430	1,170.050	9.32	0.30	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			9.10665		112.47506		9.00934	113.10522		8.55	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		296.63423	296.63423		296.25042	296.25042			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future		295.45362	295.45362		295.06292	295.06292			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future		301.30838	301.30838		300.91209	300.91209			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future		242.53531	242.53531		241.56164	241.56164			0.00	0.00	0	33,327.00
R202	On 03/08/2017	Bond Future		243.54545	243.54545		242.55312	242.55312			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future		248.37126	248.37126		247.36153	247.36153			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		8.37695	98.61736		8.30181	98.95240		5.98	0.00	12,129,935.28	123	19,643.00
R2023	On 03/08/2017	Bond Future		8.40942	100.49946		8.33005	100.84102		5.79	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future		8.43896	98.53574		8.35472	98.88507		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		7.45602	101.45161		7.38356	101.47693		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		9.40428	91.84598		9.32533	92.38536			0.00	137,768,970.00	1,500	31,531.00
R2030	On 03/08/2017	Bond Future		9.46222	89.59213		9.38047	90.14198			0.00	0.00	0	3,410.00
R2030	On 02/11/2017	Bond Future		9.51016	91.34661		9.42548	91.90822			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		9.56836	90.50960		9.49444	91.04856		12.23	0.00	0.00	0	22,637.00
R2032	On 03/08/2017	Bond Future		9.62410	92.23693		9.54775	92.78634		12.15	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.67669	89.88437		9.59769	90.44551		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		9.73356	94.46600		9.66474	95.01364			0.00	0.00	0	8,780.00
R2035	On 03/08/2017	Bond Future		9.79004	96.26889		9.71902	96.82716			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.84554	93.65163		9.77214	94.22183			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		9.81510	90.90037		9.74643	91.44367		13.79	0.00	0.00	0	55,012.00
R2037	On 03/08/2017	Bond Future		9.87609	88.37802		9.80523	88.93186		14.37	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.92804	90.10879		9.85492	90.67444		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		7.64904	103.56615		7.59661	103.64496		1.30	0.00	0.00	0	28,589.00
R204	On 03/08/2017	Bond Future		7.63366	101.50246		7.57097	101.58293		1.30	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.55891	103.49006		7.48056	103.57320		0.86	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2040		On 06/10/2015	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2040		On 04/05/2017	Bond Future	9.85488	94.70913		9.78114	95.33495		14.43	0.00	0.00	0	9,640.00	
R2040		On 03/08/2017	Bond Future	9.91522	92.00906		9.83916	92.64699		15.05	0.00	0.00	0	0.00	
R2040		On 02/11/2017	Bond Future	9.96667	93.81099		9.88824	94.46233		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	9.88436	91.73691		9.81059	92.36780		15.12	0.00	0.00	0	23,891.00	
R2044		On 03/08/2017	Bond Future	9.94312	89.10531		9.86707	89.74845		15.78	0.00	0.00	0	0.00	
R2044		On 02/11/2017	Bond Future	9.99324	90.85033		9.91487	91.50701		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	9.86732	90.89857		9.78832	91.59046		15.71	0.00	108,260,196.87	1,191	77,443.00	
R2048		On 03/08/2017	Bond Future	9.92006	92.63338		9.83872	93.33863		15.66	0.00	0.00	0	170.00	
R2048		On 02/11/2017	Bond Future	9.97172	90.00834		9.88788	90.72837		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	7.82451	100.89945		7.76336	101.04401		2.31	0.00	0.00	0	76,368.00	
R207		On 03/08/2017	Bond Future	7.83911	99.18186		7.77093	99.32936		2.32	0.00	0.00	0	0.00	
R207		On 03/08/2017	Bond Future	8.19	Call	1,010.61000	1.01061	1,096.41000	1.09641	1,010.610	2.45	0.71	0.00	0	51.00
R207		On 02/11/2017	Bond Future	7.81962	101.12405		7.74255	101.27551		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	7.96801	96.69876		7.90222	96.91037		3.73	0.00	0.00	0	23,301.00	
R208		On 03/08/2017	Bond Future	7.98494	98.54422		7.91399	98.76003		3.69	0.00	0.00	0	0.00	
R208		On 02/11/2017	Bond Future	7.98913	97.07120		7.91193	97.29227		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	9.73725	70.78184		9.66330	71.27025		14.36	0.00	8,069,129.76	114	62,286.00	
R209		On 04/05/2017	Bond Future	8.93	Call	31.28000	0.03128	43.78000	0.04378	31.280	14.17	0.03	0.00	0	1,130.00
R209		On 04/05/2017	Bond Future	9.33	Put	3,029.49000	3.02949	2,629.77000	2.62977	3,029.490	14.44	0.82	0.00	0	1,130.00
R209		On 04/05/2017	Bond Future	9.63	Put	1,566.73000	1.56673	1,282.76000	1.28276	1,566.730	14.73	0.59	0.00	0	1,130.00
R209		On 03/08/2017	Bond Future	9.78966	72.13271		9.71357	72.63049		14.37	0.00	0.00	0	0.00	
R209		On 02/11/2017	Bond Future	9.83919	70.39462		9.76078	70.90290		14.46	0.00	15,275,632.54	217	901.00	
R209		On 02/11/2017	Bond Future	8.30	Call	302.37000	0.30237	292.47000	0.29247	302.370	13.88	0.09	18,060,447.05	2,800	2,800.00
R209		On 02/11/2017	Bond Future	9.00	Call	1,096.24000	1.09624	1,116.63000	1.11663	1,096.240	14.30	0.25	0.00	0	2,800.00
R209		On 02/11/2017	Bond Future	10.00	Put	2,725.00000	2.72500	2,375.58000	2.37558	2,725.000	15.16	0.43	0.00	0	3,360.00
R209		On 31/03/2036	Price Contribution		6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future	182.77706		182.77706		182.74585	182.74585			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future	186.29816		186.29816		186.26671	186.26671			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future	187.57793		187.57793		187.54739	187.54739			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	147.28594		147.28594		147.06312	147.06312			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future	148.09041		148.09041		147.86362	147.86362			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	151.02495		151.02495		150.79478	150.79478			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	9.44679	82.65136		9.36766	83.17660			11.93	0.00	0.00	0	45,201.00
R213	On 03/08/2017	Bond Future	9.49736	84.22874		9.41567	84.76412			11.89	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.54686	82.32688		9.46238	82.87367			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	9.81174	70.91539		9.73271	71.45994			15.13	0.00	0.00	0	35,332.00
R214	On 03/08/2017	Bond Future	9.86259	72.26879		9.78130	72.82386			15.13	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.91235	70.38642		9.82864	70.95316			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	23,420.44000	23,420.44000		23,035.95000	23,035.95000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.95380	9.95380		9.79500	9.79500			15.71	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.69370	3.69370		3.66470	3.66470			17.44	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.42530	1.42530		1.38290	1.38290				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.40240	1.40240		1.36120	1.36120				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.38210	1.38210		1.34100	1.34100				0.00	0.00	0	0.00
Total for Derivatives :												11,009,376,275.27	751,027	3 907 568.00

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
Grand Total:											11,009,376,275.27	751,027	3 907 568.00