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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 28/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 28/04/2017	Any day expiry	13.28600	13.28600		13.26950	13.26950		12.39	0.00	80,636,138.00	6,069	0.00	
\$ / R	On 02/05/2017	Any day expiry	13.38490	13.38490		13.26230	13.26230		15.32	0.00	0.00	0	0.00	
\$ / R	On 02/05/2017	Any day expiry	12.60	Put	0.62860	0.00063	8.02530	0.00803	0.629	23.09	0.01	0.00	0	10,000.00
\$ / R	On 02/05/2017	Any day expiry	13.56	Call	33.90130	0.03390	37.92470	0.03792	33.901	17.32	0.24	0.00	0	10,000.00
\$ / R	On 04/05/2017	Any day expiry			13.38490	13.38490	13.27160	13.27160		17.34	0.00	0.00	0	5,000.00
\$ / R	On 04/05/2017	Any day expiry	13.21	Call	232.25520	0.23226	171.00410	0.17100	232.255	18.52	0.71	95,333,558.60	10,000	0.00
\$ / R	On 04/05/2017	Any day expiry	13.22	Put	59.98020	0.05998	113.31010	0.11331	59.980	18.46	0.30	0.00	0	25,000.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	42.12340	0.04212	35.15450	0.03515	42.123	19.57	0.22	0.00	0	1,000.00
\$ / R	On 05/05/2017	Any day expiry			13.38720	13.38720	13.32790	13.32790		17.88	0.00	0.00	0	0.00
\$ / R	On 05/05/2017	Any day expiry	13.33	Call	164.55500	0.16456	0.00000	0.00000	164.555	18.16	0.57	38,151,113.75	5,000	2,500.00
\$ / R	On 08/05/2017	Any day expiry			13.39430	13.39430	13.28210	13.28210		17.10	0.00	0.00	0	0.00
\$ / R	On 08/05/2017	Any day expiry	13.01	Call	417.41300	0.41741	339.34070	0.33934	417.413	17.79	0.84	0.00	0	2,500.00
\$ / R	On 11/05/2017	Any day expiry			13.40130	13.40130	13.28800	13.28800		17.44	0.00	0.00	0	70.00
\$ / R	On 11/05/2017	Any day expiry	13.00	Put	42.38490	0.04238	78.52160	0.07852	42.385	17.54	0.17	0.00	0	34,000.00
\$ / R	On 11/05/2017	Any day expiry	15.00	Call	3.17070	0.00317	3.85980	0.00386	3.171	26.73	0.01	0.00	0	34,000.00
\$ / R	On 12/05/2017	Any day expiry			13.40360	13.40360	13.29000	13.29000		17.53	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 12/05/2017	Any day expiry	13.60	Call	108.17720	0.10818	88.29730	0.08830	108.177	18.06	0.35	0.00	0	20,000.00
\$ / R	On 12/05/2017	Any day expiry	14.25	Call	16.48610	0.01649	17.14450	0.01714	16.486	20.83	0.07	0.00	0	1,250.00
\$ / R	On 15/05/2017	Any day expiry			13.41050	13.41050	13.29590	13.29590		16.97	0.00	0.00	0	10.00
\$ / R	On 15/05/2017	Any day expiry	12.75	Put	13.24960	0.01325	31.09630	0.03110	13.250	15.70	0.07	0.00	0	300.00
\$ / R	On 15/05/2017	Any day expiry	12.90	Put	29.64270	0.02964	58.69610	0.05870	29.643	15.99	0.13	0.00	0	100.00
\$ / R	On 17/05/2017	Any day expiry			13.41500	13.41500	13.34660	13.34660		17.00	0.00	0.00	0	0.00
\$ / R	On 17/05/2017	Any day expiry	13.05	Put	66.22750	0.06623	0.00000	0.00000	66.228	16.38	0.22	299,764.64	100	100.00
\$ / R	On 19/05/2017	Any day expiry			13.41960	13.41960	13.30370	13.30370		17.01	0.00	0.00	0	1,140.00
\$ / R	On 26/05/2017	Any day expiry			13.43570	13.43570	13.31740	13.31740		16.85	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	286.41340	0.28641	367.43860	0.36744	286.413	17.00	0.53	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	2.25380	0.00225	2.64320	0.00264	2.254	25.26	0.01	0.00	0	60.00
\$ / R	On 30/05/2017	Any day expiry			13.44480	13.44480	13.32530	13.32530		16.55	0.00	0.00	0	1,391.00
\$ / R	On 31/05/2017	Any day expiry			13.44710	13.44710	13.32720	13.32720		16.57	0.00	38,802,443.20	2,905	1,200.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.49050	13.49050	13.36980	13.36980		16.54	0.00	15,183,355,392.50	1,125,485	889,262.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	6.34550	0.00635	10.17370	0.01017	6.345	17.59	0.02	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	8.71140	0.00871	14.06000	0.01406	8.711	16.34	0.03	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	10.13040	0.01013	18.76020	0.01876	10.130	15.77	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	15.71800	0.01572	28.37140	0.02837	15.718	15.53	0.05	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	18.68760	0.01869	32.39690	0.03240	18.688	15.55	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	35.51170	0.03551	53.68480	0.05368	35.512	15.64	0.09	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	895.21000	0.89521	796.15210	0.79615	895.210	15.71	0.87	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	64.32250	0.06432	87.66530	0.08767	64.323	15.73	0.15	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	803.77330	0.80377	709.20840	0.70921	803.773	15.75	0.83	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	81.08460	0.08108	109.57140	0.10957	81.085	15.77	0.18	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	103.83140	0.10383	138.09430	0.13809	103.831	15.85	0.22	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	679.48720	0.67949	594.14840	0.59415	679.487	15.87	0.77	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	621.89530	0.62190	541.05620	0.54106	621.895	15.96	0.74	0.00	0	1,578.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	131.39530	0.13140	171.25620	0.17126	131.395	15.96	0.26	0.00	0	88,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	220.81590	0.22082	275.36070	0.27536	220.816	16.25	0.37	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	449.78220	0.44978	384.81110	0.38481	449.782	16.27	0.62	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	242.35260	0.24235	299.85270	0.29985	242.353	16.31	0.40	0.00	0	1,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	410.96610	0.41097	350.11970	0.35012	410.966	16.35	0.58	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	384.71180	0.38471	327.97800	0.32798	384.712	16.41	0.56	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	354.81690	0.35482	303.31470	0.30331	354.817	16.48	0.53	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	340.72690	0.34073	414.21070	0.41421	340.727	16.54	0.49	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	331.22690	0.33123	284.01070	0.28401	331.227	16.54	0.51	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	456.98430	0.45698	540.46740	0.54047	456.984	17.02	0.58	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	254.03950	0.25404	217.30600	0.21731	254.040	17.04	0.42	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	221.80210	0.22180	189.65960	0.18966	221.802	17.30	0.38	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	552.38580	0.55239	642.23240	0.64223	552.386	17.37	0.64	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	581.00920	0.58101	672.51740	0.67252	581.009	17.47	0.65	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	168.33600	0.16834	144.06000	0.14406	168.336	17.80	0.30	0.00	0	2,250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	677.83600	0.67784	774.26000	0.77426	677.836	17.80	0.70	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	159.21540	0.15922	136.14920	0.13615	159.215	17.91	0.29	0.00	0	37.00

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	14.11	Put	763.88390	0.76388	863.49580	0.86350	763.884	18.08	0.73	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	779.89780	0.77990	880.04410	0.88004	779.898	18.13	0.74	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	820.39350	0.82039	921.82080	0.92182	820.394	18.26	0.75	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	861.38740	0.86139	964.14970	0.96415	861.387	18.38	0.77	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	118.41930	0.11842	101.02830	0.10103	118.419	18.42	0.23	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	116.72110	0.11672	99.59810	0.09960	116.721	18.45	0.22	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	944.97280	0.94497	1,050.33220	1.05033	944.973	18.60	0.80	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	95.28120	0.09528	81.56120	0.08156	95.281	18.76	0.19	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	82.37540	0.08238	70.71480	0.07071	82.375	18.99	0.17	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	57.22110	0.05722	49.50670	0.04951	57.221	19.55	0.12	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,446.08070	1.44608	1,560.68800	1.56069	1,446.081	19.85	0.90	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	39.46060	0.03946	34.60080	0.03460	39.461	20.07	0.09	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	33.94060	0.03394	30.02010	0.03002	33.941	20.26	0.08	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	31.48020	0.03148	27.97140	0.02797	31.480	20.36	0.07	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	21.64530	0.02165	19.72480	0.01972	21.645	20.85	0.05	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	18.65390	0.01865	17.18900	0.01719	18.654	21.04	0.04	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,028.15390	2.02815	2,147.38900	2.14739	2,028.154	21.04	0.96	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	12.35600	0.01236	11.77940	0.01178	12.356	21.59	0.03	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,301.85600	2.30186	2,421.97940	2.42198	2,301.856	21.59	0.97	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	11.16070	0.01116	10.73730	0.01074	11.161	21.73	0.03	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	11.00030	0.01100	10.59650	0.01060	11.000	21.75	0.03	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	8.99180	0.00899	8.82740	0.00883	8.992	22.02	0.02	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	7.79770	0.00780	8.43670	0.00844	7.798	22.22	0.02	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	6.77090	0.00677	8.08890	0.00809	6.771	22.41	0.02	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	6.59920	0.00660	7.89840	0.00790	6.599	22.71	0.02	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	5.60150	0.00560	6.77810	0.00678	5.601	25.07	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	1.86100	0.00186	1.75200	0.00175	1.861	29.18	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.82060	0.00082	0.78270	0.00078	0.821	29.18	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.13140	0.00013	0.12960	0.00013	0.131	29.18	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.51100	13.51100	13.39020	13.39020		16.57	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	359.53100	0.35953	429.94100	0.42994	359.531	16.57	0.48	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	10.09490	0.01009	10.83140	0.01083	10.095	22.03	0.02	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.51550	13.51550	13.39480	13.39480		16.60	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			13.52690	13.52690	13.40610	13.40610		16.62	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	223.96470	0.22396	193.34570	0.19335	223.965	17.67	0.34	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.53810	13.53810	13.41720	13.41720		16.56	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	221.60300	0.22160	191.87970	0.19188	221.603	17.75	0.33	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.54260	13.54260	13.42170	13.42170		16.59	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	668.49000	0.66849	755.30550	0.75531	668.490	17.50	0.63	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	7.68330	0.00768	7.70040	0.00770	7.683	27.50	0.01	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.54720	13.54720	13.42620	13.42620		16.61	0.00	0.00	0	4.00
\$ / R	On 17/07/2017	Any day expiry			13.55390	13.55390	13.43290	13.43290		16.53	0.00	0.00	0	280.00
\$ / R	On 21/07/2017	Any day expiry			13.56290	13.56290	13.44190	13.44190		16.58	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.57200	13.57200	13.45080	13.45080		16.53	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 25/07/2017	Any day expiry	13.20	Put	261.85320	0.26185	312.70870	0.31271	261.853	16.10	0.35	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	213.48130	0.21348	186.98330	0.18698	213.481	18.13	0.29	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.57650	13.57650	13.45530	13.45530		16.63	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	405.21720	0.40522	470.50570	0.47051	405.217	16.50	0.46	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	23.64720	0.02365	22.45480	0.02245	23.647	22.07	0.04	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.58550	13.58550	13.46420	13.46420		16.58	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry			13.61010	13.61010	13.48880	13.48880		16.58	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.65040	13.65040	13.52880	13.52880		16.58	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	442.96260	0.44296	503.85180	0.50385	442.963	16.38	0.43	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	37.00940	0.03701	34.69420	0.03469	37.009	21.61	0.05	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.69510	13.69510	13.57340	13.57340		16.59	0.00	5,765,637.10	421	49,028.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	54.89590	0.05490	62.17050	0.06217	54.896	15.91	0.08	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	115.24630	0.11525	136.51970	0.13652	115.246	15.37	0.16	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	185.34820	0.18535	216.53590	0.21654	185.348	15.54	0.23	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	940.86540	0.94087	860.46730	0.86047	940.865	15.65	0.72	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	245.76540	0.24577	287.06730	0.28707	245.765	15.65	0.28	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	298.33550	0.29834	344.53530	0.34454	298.335	15.84	0.32	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	412.34720	0.41235	467.54820	0.46755	412.347	16.19	0.40	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	656.87600	0.65688	593.75060	0.59375	656.876	16.32	0.58	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	530.51920	0.53052	594.59870	0.59460	530.519	16.49	0.46	0.00	0	226,200.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	599.02470	0.59902	668.05370	0.66805	599.025	16.68	0.49	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	604.99740	0.60500	674.34790	0.67435	604.997	16.69	0.50	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	388.52220	0.38852	348.98840	0.34899	388.522	17.47	0.39	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	907.62500	0.90763	990.30910	0.99031	907.625	17.50	0.61	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	979.91010	0.97991	1,065.33820	1.06534	979.910	17.68	0.64	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	352.35110	0.35235	316.35690	0.31636	352.351	17.69	0.36	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,092.19280	1.09219	1,181.50940	1.18151	1,092.193	17.94	0.67	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	310.27890	0.31028	278.61360	0.27861	310.279	18.00	0.33	0.00	0	7,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	298.94770	0.29895	268.44270	0.26844	298.948	18.09	0.32	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	263.56630	0.26357	236.74120	0.23674	263.566	18.39	0.28	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	214.69780	0.21470	191.88460	0.19188	214.698	18.89	0.24	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	99.96390	0.09996	88.83450	0.08883	99.964	20.28	0.12	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	74.36220	0.07436	63.03870	0.06304	74.362	20.83	0.09	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	49.50880	0.04951	40.82240	0.04082	49.509	20.83	0.07	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	39.76980	0.03977	32.58700	0.03259	39.770	20.78	0.06	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	38.46670	0.03847	31.48960	0.03149	38.467	20.78	0.05	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	12.45050	0.01245	10.01680	0.01002	12.450	20.62	0.02	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.71530	13.71530	13.59340	13.59340		16.58	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	469.95220	0.46995	527.83980	0.52784	469.952	16.31	0.42	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	47.02540	0.04703	32.64250	0.03264	47.025	21.31	0.06	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.71750	13.71750	13.59560	13.59560		16.58	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.77340	13.77340	13.65130	13.65130		16.57	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.78240	13.78240	13.66020	13.66020		16.66	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	252.86200	0.25286	286.36460	0.28636	252.862	15.59	0.26	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	493.03620	0.49304	548.51240	0.54851	493.036	16.25	0.41	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	525.57270	0.52557	477.90670	0.47791	525.573	17.13	0.45	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	64.91660	0.06492	58.33410	0.05833	64.917	21.81	0.07	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.82000	13.82000	13.69770	13.69770		16.60	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.85290	13.85290	13.73070	13.73070		16.62	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	512.60750	0.51261	566.09300	0.56609	512.608	16.15	0.39	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	84.84950	0.08485	77.87520	0.07788	84.850	22.12	0.08	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.89680	13.89680	13.77460	13.77460		16.64	0.00	13,896,800.00	1,000	88,624.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	59.18730	0.05919	70.65710	0.07066	59.187	15.17	0.07	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	86.83130	0.08683	100.72890	0.10073	86.831	15.19	0.10	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	116.97290	0.11697	133.00150	0.13300	116.973	15.21	0.13	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	150.50180	0.15050	168.52550	0.16853	150.502	15.22	0.16	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	170.76620	0.17077	192.62420	0.19262	170.766	15.23	0.18	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	207.56730	0.20757	233.00400	0.23300	207.567	15.33	0.20	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	313.30310	0.31330	347.90260	0.34790	313.303	15.57	0.28	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	356.21510	0.35622	395.94840	0.39595	356.215	15.65	0.30	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	452.28370	0.45228	500.80160	0.50080	452.284	15.90	0.35	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	475.39260	0.47539	525.36530	0.52537	475.393	15.97	0.36	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	920.27730	0.92028	850.94660	0.85095	920.277	16.11	0.61	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	745.66630	0.74567	810.56060	0.81056	745.666	16.65	0.48	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	799.86840	0.79987	867.14930	0.86715	799.868	16.78	0.50	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,130.51040	1.13051	1,210.07090	1.21007	1,130.510	17.49	0.59	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	402.30670	0.40231	369.98390	0.36998	402.307	18.26	0.33	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	379.56320	0.37956	349.09760	0.34910	379.563	18.43	0.31	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	377.57100	0.37757	347.26850	0.34727	377.571	18.44	0.31	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	232.69140	0.23269	213.35310	0.21335	232.691	19.51	0.21	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	131.88310	0.13188	124.24240	0.12424	131.883	20.97	0.12	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	129.62760	0.12963	122.20590	0.12221	129.628	21.03	0.12	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	127.96930	0.12797	120.70750	0.12071	127.969	21.08	0.12	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	125.80330	0.12580	118.74930	0.11875	125.803	21.14	0.12	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	90.43360	0.09043	82.72080	0.08272	90.434	22.39	0.09	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.90560	13.90560	13.78340	13.78340		16.64	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	526.23180	0.52623	578.48190	0.57848	526.232	16.11	0.38	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	96.21570	0.09622	89.08340	0.08908	96.216	22.34	0.09	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			14.02170	14.02170	13.89960	13.89960		16.62	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.02600	14.02600	13.90400	13.90400		16.67	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.09530	14.09530	13.97370	13.97370		16.66	0.00	0.00	0	8,094.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	357.73420	0.35773	389.75050	0.38975	357.734	15.46	0.27	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	611.72760	0.61173	569.74970	0.56975	611.728	17.70	0.40	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	482.74990	0.48275	448.58730	0.44859	482.750	18.44	0.33	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.17540	14.17540	14.05440	14.05440		16.71	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,488.61530	1.48862	1,567.14190	1.56714	1,488.615	17.69	0.59	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	479.42770	0.47943	447.94480	0.44794	479.428	18.69	0.31	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.21080	14.21080	14.08910	14.08910		16.74	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			14.21980		14.21980		14.09770	14.09770		16.74	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.29660		14.29660		14.17110	14.17110		16.92	0.00	285,932,000.00	20,000	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	28.33080		0.02833		23.37760	0.02338	28.331	13.85	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	417.66450		0.41766		454.49590	0.45450	417.664	15.62	0.26	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	663.92890		0.66393		717.00870	0.71701	663.929	16.10	0.36	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	476.32330		0.47632		449.34540	0.44935	476.323	19.23	0.29	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.42290		14.42290		14.29210	14.29210		17.10	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.50190		14.50190		14.36770	14.36770		17.23	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.63060		14.63060		14.49080	14.49080		17.40	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.70050		14.70050		14.55780	14.55780		17.46	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.83820		14.83820		14.68950	14.68950		17.58	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.91270		14.91270		14.76080	14.76080		17.61	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.49050		13.49050		13.36980	13.36980		16.54	0.00	795,939.50	59	485.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.69510		13.69510		13.57340	13.57340		16.59	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.89680		13.89680		13.77460	13.77460		16.64	0.00	0.00	0	43.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.09530		14.09530		13.97370	13.97370		16.66	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.29660		14.29660		14.17110	14.17110		16.92	0.00	0.00	0	47.00
£ / R	On 28/04/2017	Any day expiry			17.17260		17.17260		17.06050	17.06050		16.53	0.00	3,108,648.40	181	0.00
£ / R	On 31/05/2017	Any day expiry			17.40220		17.40220		17.14890	17.14890		17.27	0.00	224,172.00	13	69.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.46850		17.46850		17.21220	17.21220		17.26	0.00	4,571,314,296.50	261,689	57,100.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	1,064.73610		1.06474		870.27090	0.87027	1,064.736	16.09	0.83	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	441.63000		0.44163		347.46230	0.34746	441.630	17.37	0.50	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	97.69380		0.09769		75.67900	0.07568	97.694	20.39	0.15	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.78120		17.78120		17.52010	17.52010		17.48	0.00	444,530.00	25	1,920.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.09520		18.09520		17.83030	17.83030		16.77	0.00	0.00	0	215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12123		0.12123		0.12014	0.12014		16.54	0.00	0.00	0	3,315.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12358		0.12358		0.12247	0.12247		15.38	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12602		0.12602		0.12489	0.12489		21.91	0.00	0.00	0	0.00
€ / R	On 28/04/2017	Any day expiry			14.50550		14.50550		14.43630	14.43630		12.34	0.00	72,385.50	5	0.00
€ / R	On 31/05/2017	Any day expiry			14.66040		14.66040		14.56650	14.56650		15.47	0.00	58,266.00	4	4.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.72260		14.72260		14.58020	14.58020		15.30	0.00	4,721,964,775.40	320,729	109,115.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.01790		15.01790		14.87200	14.87200		15.48	0.00	0.00	0	6,708.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.31850		15.31850		15.16800	15.16800		15.62	0.00	0.00	0	4,578.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	225.10260		0.22510		259.52900	0.25953	225.103	14.84	0.21	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	422.80650		0.42281		384.72840	0.38473	422.807	16.88	0.33	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.62130		15.62130		15.46780	15.46780		15.70	0.00	0.00	0	1,669.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.05647		96.05647		96.25392	96.25392			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.09856		93.09856		93.29112	93.29112			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.86368		91.86368		92.05590	92.05590			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 21/09/2026	Interest Rate Swap	94.00413	94.00413	94.00413	94.19396	94.19396				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	97.74827	97.74827	97.74827	97.93576	97.93576				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	96.34153	96.34153	96.34153	96.53418	96.53418				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	98.38614	98.38614	98.38614	98.58046	98.58046				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60702	99.60702	99.60702	99.60702	99.60702				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.60890	99.60890	99.60890	99.60693	99.60693				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.80206	99.80206	99.80206	99.79930	99.79930				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.74867	99.74867	99.74867	99.74856	99.74856				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.92714	99.92714	99.92714	99.92868	99.92868				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.83107	99.83107	99.83107	99.82831	99.82831				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.03145	99.03145	99.03145	99.03105	99.03105				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.61772	98.61772	98.61772	98.61913	98.61913				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.57467	98.57467	98.57467	98.58119	98.58119				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.98000	98.98000	98.98000	99.00000	99.00000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.41119	99.41119	99.41119	99.43455	99.43455				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.84298	99.84298	99.84298	99.88147	99.88147				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.72315	96.72315	96.72315	96.79253	96.79253				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.00178	96.00178	96.00178	96.08453	96.08453				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.24643	95.24643	95.24643	95.34198	95.34198				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.46328	95.46328	95.46328	95.57158	95.57158				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.68170	97.68170	97.68170	97.80018	97.80018				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.85273	97.85273	97.85273	97.97906	97.97906				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.07546	99.07546	99.07546	99.20321	99.20321				0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	533.38400	533.38400	533.38400	532.68600	532.68600				0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	543.53100	543.53100	543.53100	542.82100	542.82100				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	554.08200	554.08200	554.08200	553.37300	553.37300				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	565.14700	565.14700	565.14700	564.41500	564.41500				0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	612.91200	612.91200	612.91200	611.76300	611.76300				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	624.57100	624.57100	624.57100	623.40300	623.40300				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	636.69600	636.69600	636.69600	635.52100	635.52100				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	649.41100	649.41100	649.41100	648.20200	648.20200				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	555.02500	555.02500	555.02500	553.70700	553.70700				0.00	0.00	0	125.00
ALBI	On 03/08/2017	Index Future	565.58400	565.58400	565.58400	564.24200	564.24200				0.00	0.00	0	513.00
ALBI	On 02/11/2017	Index Future	576.56300	576.56300	576.56300	575.21100	575.21100				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	588.07700	588.07700	588.07700	586.68800	586.68800				0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.06000	10.06000	10.06000	9.98090	9.98090			13.54	0.00	4,024,000.00	400	22,729.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.19910	10.19910	10.19910	10.11980	10.11980			13.54	0.00	14,278,740.00	1,400	2,805.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.33850		10.33850		10.25900	10.25900		13.24	0.00	6,203,100.00	600	653.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.87500		9.87500		9.86830	9.86830		14.29	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.03930		10.03930		10.03380	10.03380		14.26	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.20450		10.20450		10.19930	10.19930		14.07	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.59170		13.59170		13.48190	13.48190		15.96	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.87800		13.87800		13.76720	13.76720		16.16	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.17250		14.17250		14.05950	14.05950		16.15	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.94690		1.94690		1.93140	1.93140		15.70	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.96380		1.96380		1.94900	1.94900		15.91	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.98080		1.98080		1.96650	1.96650		15.50	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.94010		1.94010		1.92200	1.92200		16.87	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.98200		1.98200		1.96230	1.96230		15.34	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	10.58478		77.35399		10.62080	77.12777			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.66926		78.82528		10.70646	78.59494			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.75495		76.56313		10.79310	76.33023			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.83967		78.09239		10.87936	77.85349			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	10.82985		80.35056		10.86588	80.09570			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.91600		81.87889		10.95322	81.61927			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.00252		79.20658		11.04072	78.94395			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.08538		80.78877		11.12507	80.51949			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
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	553.33700		553.33700		552.06200	552.06200			0.00	0.00	0	27.00
GOVI	On 03/08/2017	GOVI	563.86400		563.86400		562.56500	562.56500			0.00	0.00	0	389.00
GOVI	On 02/11/2017	GOVI	574.81000		574.81000		573.50100	573.50100			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	586.28900		586.28900		584.94400	584.94400			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.73620		1.73620		1.72050	1.72050		16.56	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.76530		1.76530		1.74940	1.74940		16.84	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.79340		1.79340		1.77710	1.77710		16.42	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	128.14206		128.14206		128.11532	128.11532			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	129.27262		129.27262		129.24600	129.24600			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	131.81314		131.81314		131.78887	131.78887			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	133.12230		133.12230		133.09662	133.09662			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	98.94141		98.94141		99.44391	99.44391			0.00	0.00	0	1,772.00
I2029	On 01/02/2018	Bond Future	103.87126		103.87126		104.40609	104.40609			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	105.28686		105.28686		105.26500	105.26500			0.00	0.00	0	5,704.00
I2033	On 03/08/2017	Bond Future	107.30881		107.30881		107.28696	107.28696			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future	108.34064		108.34064		108.32076	108.32076			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	110.52801		110.52801		110.50696	110.50696			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	131.25611		131.25611		131.66084	131.66084			0.00	0.00	0	4,031.00
I2038	On 03/08/2017	Bond Future	132.28018		132.28018		132.69337	132.69337			0.00	0.00	0	21,092.00
I2038	On 02/11/2017	Bond Future	134.87983		134.87983		135.30415	135.30415			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	136.08184		136.08184		136.51385	136.51385			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	125.22114		125.22114		127.27493	127.27493			0.00	0.00	0	19,136.00
I2046	On 03/08/2017	Bond Future	127.62615		127.62615		129.71980	129.71980			0.00	31,906,537.50	250	22,790.00
I2046	On 02/11/2017	Bond Future	128.55071		128.55071		130.68866	130.68866			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.14629		131.14629		133.32630	133.32630			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	136.28729		136.28729		136.25880	136.25880			0.00	0.00	0	4,750.00
I2050	On 03/08/2017	Bond Future	137.24323		137.24323		137.21458	137.21458			0.00	0.00	0	24,401.00
I2050	On 02/11/2017	Bond Future	139.94044		139.94044		139.91435	139.91435			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	141.07350		141.07350		141.04616	141.04616			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

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
IGOV	On 04/05/2017	Index Future			246.91000		246.91000		247.49600	247.49600			0.00	266,662,800.00	108	320.00
IGOV	On 03/08/2017	Index Future			251.65300		251.65300		252.25100	252.25100			0.00	0.00	0	900.00
IGOV	On 02/11/2017	Index Future			256.59800		256.59800		257.21400	257.21400			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future			261.77900		261.77900		262.40500	262.40500			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
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			0.12970		0.12970		0.12830	0.12830			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12940		0.12940		0.12730	0.12730			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12930		0.12930		0.12730	0.12730			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.24870		9.24870		9.18990	9.18990		13.85	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.36990		9.36990		9.31120	9.31120		13.86	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.48970		9.48970		9.43220	9.43220		13.74	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.29210		1.29210		1.28190	1.28190			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30750		1.30750		1.29690	1.29690			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32240		1.32240		1.31240	1.31240			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.29490		1.29490		1.28740	1.28740			0.00	12,949.00	10	100.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29840		1.29840		1.29080	1.29080			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30210		1.30210		1.29440	1.29440			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.09130		1.09130		1.09050	1.09050			0.00	10,913.00	10	37.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.09660		1.09660		1.09570	1.09570			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.10230		1.10230		1.10120	1.10120			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.69262		115.60941		8.72320	115.39798		8.37	0.00	0.00	0	84,015.00
R186	On 04/05/2017	Bond Future	8.44	Call	42.00000		0.04200		52.73000	0.05273	42.000	8.26	0.08	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	519.73000		0.51973		492.23000	0.49223	519.730	8.35	0.52	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	50.18000		0.05018		111.00000	0.11100	50.180	8.48	0.09	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	44.63000		0.04463		101.26000	0.10126	44.630	8.49	0.08	0.00	0	5,209.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/05/2017	Bond Future	9.20	Put	1.23000		0.00123		6.36000	0.00636	1.230	8.64	0.00	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.73288		112.50576		8.76471	112.29043		8.82	0.00	11,250,576.00	100	70,039.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,676.65000		1.67665	1,784.89000	1.78489	1,676.650		8.88	0.43	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	650.64000		0.65064	703.10000	0.70310	650.640		9.18	0.21	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	473.27000		0.47327	514.54000	0.51454	473.270		9.27	0.16	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.76792		114.68982	8.80065	114.47320			8.74	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.79646		111.67648	8.83090	111.45352			8.74	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
R197	On 04/05/2017	Bond Future			298.32885		298.32885	298.26660	298.26660				0.00	0.00	0	113.00
R197	On 03/08/2017	Bond Future			297.16627		297.16627	297.10426	297.10426				0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			303.00628		303.00628	302.94950	302.94950				0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			302.06915		302.06915	302.00913	302.00913				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			243.27840		243.27840	243.85092	243.85092				0.00	0.00	0	20,109.00
R202	On 03/08/2017	Bond Future			244.28975		244.28975	244.87446	244.87446				0.00	0.00	0	29,937.00
R202	On 02/11/2017	Bond Future			249.09079		249.09079	249.69220	249.69220				0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			250.37262		250.37262	250.98453	250.98453				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			8.10148		99.85260	8.13186	99.71543			5.93	0.00	1,997,052.00	20	12,776.00
R2023	On 03/08/2017	Bond Future			8.12006		101.75183	8.15209	101.61223			5.86	0.00	0.00	0	14,332.00
R2023	On 02/11/2017	Bond Future			8.13680		99.79595	8.17008	99.65617			5.40	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.14368		101.78916	8.17944	101.64477			5.40	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			7.47589		101.44467	7.48522	101.44141			0.29	0.00	227,438,950.14	2,242	25,507.00
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			9.12294		93.78871	9.15358	93.57433				0.00	0.00	0	24,363.00
R2030	On 03/08/2017	Bond Future			9.17193		91.56589	9.20361	91.34759				0.00	0.00	0	11,399.00
R2030	On 02/11/2017	Bond Future			9.21233		93.34354	9.24474	93.12328				0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.24796		91.20255	9.28173	90.97628				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			9.28281		92.61770	9.31341	92.38839			12.20	0.00	0.00	0	11,951.00
R2032	On 03/08/2017	Bond Future			9.33011		94.37938	9.36169	94.14573			12.35	0.00	0.00	0	13,370.00
R2032	On 02/11/2017	Bond Future			9.37524		92.05308	9.40751	91.81733			12.34	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.41583		93.89176	9.44938	93.64964			12.34	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	
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	9.45786	96.68987		9.49851	96.35691			0.00	0.00	0	7,824.00	
R2035		On 03/08/2017	Bond Future	9.50648	98.52890		9.54836	98.18986			0.00	0.00	0	3,219.00	
R2035		On 02/11/2017	Bond Future	9.55507	95.93983		9.59796	95.59657			0.00	0.00	0	0.00	
R2035		On 01/02/2018	Bond Future	9.60050	97.85605		9.64496	97.50430			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	9.53813	93.12400		9.57381	92.83268		13.73	0.00	1,638,609,904.00	17,596	27,265.00	
R2037		On 03/08/2017	Bond Future	9.59119	90.63824		9.62796	90.34148		14.58	0.00	1,321,142,986.24	14,576	42,480.00	
R2037		On 02/11/2017	Bond Future	9.63657	92.39777		9.67413	92.09763		14.69	0.00	0.00	0	0.00	
R2037		On 01/02/2018	Bond Future	9.67825	89.98759		9.71715	89.67983		14.69	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	7.44951	103.86652		7.48472	103.81342		1.26	0.00	1,902,938,512.92	18,321	18,700.00	
R204		On 03/08/2017	Bond Future	7.40064	101.80200		7.44256	101.74802		1.29	0.00	1,750,281,786.00	17,193	16,750.00	
R204		On 02/11/2017	Bond Future	7.28770	103.77828		7.33692	103.72589		0.90	0.00	0.00	0	0.00	
R204		On 01/02/2018	Bond Future	7.04877	101.80981		7.11477	101.75455		0.90	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	9.61816	96.74301		9.65384	96.43179		14.37	0.00	0.00	0	10,745.00	
R2040		On 03/08/2017	Bond Future	9.67189	94.07566		9.70866	93.75853		15.28	0.00	0.00	0	555.00	
R2040		On 02/11/2017	Bond Future	9.71806	95.90193		9.75561	95.58115		15.42	0.00	0.00	0	0.00	
R2040		On 01/02/2018	Bond Future	9.76069	93.31148		9.79957	92.98251		15.42	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	9.67311	93.56409		9.70378	93.29487		15.04	0.00	0.00	0	17,161.00	
R2044		On 03/08/2017	Bond Future	9.72615	90.96143		9.75773	90.68718		16.00	0.00	0.00	0	17,110.00	
R2044		On 02/11/2017	Bond Future	9.77182	92.72731		9.80402	92.45015		16.17	0.00	0.00	0	0.00	
R2044		On 01/02/2018	Bond Future	9.81411	90.19850		9.84744	89.91416		16.17	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	9.66278	92.70971		9.69338	92.43463		15.60	0.00	3,791,641,719.58	40,898	63,273.00	
R2048		On 03/08/2017	Bond Future	9.71023	94.47313		9.74170	94.19292		15.86	0.00	3,699,662,243.93	39,161	74,596.00	
R2048		On 02/11/2017	Bond Future	9.75753	91.86870		9.78964	91.58541		15.99	0.00	0.00	0	0.00	
R2048		On 01/02/2018	Bond Future	9.80204	93.70363		9.83528	93.41300		15.99	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	7.50525	101.65711		7.53545	101.58513		2.24	0.00	25,719,248.83	253	61,351.00	
R207		On 03/08/2017	Bond Future	7.48658	99.94751		7.52015	99.87428		2.31	0.00	0.00	0	17,035.00	
R207		On 03/08/2017	Bond Future	8.19	Call	1,582.78000	1.58278	1,523.30000	1.52330	1,582.780	2.39	0.89	0.00	0	51.00

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
R207	On 02/11/2017	Bond Future			7.43250		101.88781		7.46887	101.81574		2.00	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.33632		100.28024		7.37873	100.20493		2.00	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			7.68053		97.62762		7.71578	97.51314		3.67	0.00	678,902,469.48	6,954	15,370.00
R208	On 03/08/2017	Bond Future			7.67719		99.48457		7.71513	99.36804		3.70	0.00	602,975,978.77	6,061	13,468.00
R208	On 02/11/2017	Bond Future			7.66156		98.01348		7.70177	97.89721		3.29	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.62543		99.97109		7.66984	99.85077		3.29	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			9.43262		72.82728		9.46820	72.58377		14.26	0.00	27,528,711.84	378	51,241.00
R209	On 04/05/2017	Bond Future	8.93	Call	1.46000		0.00146		3.05000	0.00305	1.460	13.91	0.00	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	958.20000		0.95820	1,199.44000	1.19944	958.200	14.15	0.70	0.00	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	110.04000		0.11004	211.00000	0.21100	110.040	14.38	0.16	0.00	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.47703		74.21252		9.51360	73.96446		14.53	0.00	1,781,100.48	24	19,104.00
R209	On 02/11/2017	Bond Future			9.51943		72.50280		9.55675	72.25186		14.73	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	485.25000		0.48525	470.22000	0.47022	485.250	14.15	0.14	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,563.38000		1.56338	1,511.77000	1.51177	1,563.380	14.30	0.34	0.00	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,721.61000		1.72161	1,837.47000	1.83747	1,721.610	14.95	0.32	0.00	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	797.15000		0.79715	867.14000	0.86714	797.150	15.49	0.17	0.00	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.55779		73.95100		9.59637	73.69369		14.73	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			183.97499		183.97499		184.63434	184.63434			0.00	0.00	0	1,503.00
R210	On 03/08/2017	Bond Future			187.50821		187.50821		188.18092	188.18092			0.00	0.00	0	195.00
R210	On 02/11/2017	Bond Future			188.79290		188.79290		189.48291	189.48291			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.60456		192.60456		193.30732	193.30732			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			148.53119		148.53119		148.43509	148.43509			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future			149.35662		149.35662		149.25939	149.25939			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			152.29188		152.29188		152.19596	152.19596			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
R212	On 01/02/2018	Bond Future	153.30642		153.30642		153.20763	153.20763			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	9.15753		84.59451		9.18809	84.38619		11.88	0.00	0.00	0	40,207.00
R213	On 03/08/2017	Bond Future	9.19968		86.20350		9.23118	85.99140		12.06	0.00	0.00	0	18,445.00
R213	On 02/11/2017	Bond Future	9.24171		84.32622		9.27390	84.11212		12.12	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.28005		86.01043		9.31351	85.79063		12.12	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	9.57764		72.54888		9.61322	72.29660		15.06	0.00	1,097,954,749.92	15,134	23,785.00
R214	On 03/08/2017	Bond Future	9.62258		73.92878		9.65913	73.67183		15.33	0.00	1,101,021,320.54	14,893	14,297.00
R214	On 02/11/2017	Bond Future	9.66733		72.06685		9.70464	71.80670		15.58	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.70920		73.50619		9.74774	73.23961		15.58	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,892.90000	22,892.90000		22,677.22000	22,677.22000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.65730	9.65730		9.57190	9.57190			14.31	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.74720	3.74720		3.68560	3.68560			14.93	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.41670	1.41670		1.40010	1.40010				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.39040	1.39040		1.37410	1.37410				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.36540	1.36540		1.34970	1.34970				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>43,244,102,211.26</b>	<b>1,950,267</b>	<b>4,192,411.00</b>
<b>Grand Total:</b>												<b>43,244,102,211.26</b>	<b>1,950,267</b>	<b>4,192,411.00</b>