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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 11/05/2017	Any day expiry												
\$ / R	On 11/05/2017	Any day expiry	13.57730	13.57730		13.54480	13.54480		16.91	0.00	0.00	0	70.00	
\$ / R	On 11/05/2017	Any day expiry	13.00	Put	0.73730	0.00074	9.90840	0.00991	0.737	24.82	0.01	0.00	0	34,000.00
\$ / R	On 11/05/2017	Any day expiry	15.00	Call	0.01270	0.00001	0.53720	0.00054	0.013	36.94	0.00	0.00	0	34,000.00
\$ / R	On 12/05/2017	Any day expiry												
\$ / R	On 12/05/2017	Any day expiry	13.57730	13.57730		13.54710	13.54710		16.86	0.00	0.00	0	0.00	
\$ / R	On 12/05/2017	Any day expiry	13.55	Call	100.45860	0.10046	95.23390	0.09523	100.459	17.56	0.55	0.00	0	2,500.00
\$ / R	On 12/05/2017	Any day expiry	13.60	Call	71.99130	0.07199	77.53560	0.07754	71.991	16.86	0.46	0.00	0	20,000.00
\$ / R	On 12/05/2017	Any day expiry	14.25	Call	2.11140	0.00211	8.83410	0.00883	2.111	25.47	0.02	0.00	0	1,250.00
\$ / R	On 15/05/2017	Any day expiry												
\$ / R	On 15/05/2017	Any day expiry	13.58440	13.58440		13.55410	13.55410		15.30	0.00	0.00	0	10.00	
\$ / R	On 15/05/2017	Any day expiry	12.75	Put	1.73790	0.00174	3.32770	0.00333	1.738	22.28	0.01	0.00	0	300.00
\$ / R	On 15/05/2017	Any day expiry	12.90	Put	4.28720	0.00429	7.20490	0.00720	4.287	21.49	0.03	0.00	0	100.00
\$ / R	On 15/05/2017	Any day expiry	13.49	Call	166.11630	0.16612	155.05680	0.15506	166.116	16.27	0.63	0.00	0	2,500.00
\$ / R	On 17/05/2017	Any day expiry												
\$ / R	On 17/05/2017	Any day expiry	13.58910	13.58910		13.55870	13.55870		15.63	0.00	0.00	0	0.00	
\$ / R	On 17/05/2017	Any day expiry	13.05	Put	14.04370	0.01404	19.87960	0.01988	14.044	19.51	0.08	0.00	0	100.00
\$ / R	On 17/05/2017	Any day expiry	13.45	Put	75.05700	0.07506	91.52410	0.09152	75.057	16.68	0.33	0.00	0	100.00
\$ / R	On 18/05/2017	Any day expiry												
\$ / R	On 18/05/2017	Any day expiry	13.59150	13.59150		13.56100	13.56100		15.70	0.00	0.00	0	0.00	
\$ / R	On 18/05/2017	Any day expiry	13.53	Put	108.56620	0.10857	127.28000	0.12728	108.566	16.14	0.42	0.00	0	20,000.00

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 19/05/2017	Any day expiry												
					13.59380	13.59380	13.56340	13.56340		15.77	0.00	0.00	0	1,140.00		
\$ / R			On 26/05/2017	Any day expiry												
					13.61020	13.61020	13.57970	13.57970		15.64	0.00	0.00	0	0.00		
\$ / R			On 26/05/2017	Any day expiry	13.50	Put	133.95640	0.13396	151.91920	0.15192	133.956	15.75	0.40	0.00	0	60.00
\$ / R			On 26/05/2017	Any day expiry	15.97	Call	0.98100	0.00098	0.93940	0.00094	0.981	27.61	0.00	0.00	0	60.00
\$ / R			On 30/05/2017	Any day expiry												
					13.61960	13.61960	13.58900	13.58900		15.36	0.00	0.00	0	1,391.00		
\$ / R			On 31/05/2017	Any day expiry												
					13.62190	13.62190	13.59130	13.59130		15.44	0.00	82,224.00	6	1,206.00		
\$ / R			On 07/06/2017	Any day expiry												
					13.63830	13.63830	13.60770	13.60770		15.64	0.00	0.00	0	0.00		
\$ / R			On 07/06/2017	Any day expiry	12.75	Put	18.69550	0.01870	20.11360	0.02011	18.695	16.20	0.07	0.00	0	17,000.00
\$ / R			On 07/06/2017	Any day expiry	14.50	Call	41.83150	0.04183	40.32150	0.04032	41.831	18.31	0.12	0.00	0	17,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future												
					13.66620	13.66620	13.63550	13.63550		15.68	0.00	1,240,631,302.20	90,781	835,589.00		
\$ / R			On 19/06/2017	Foreign Exchange Future	11.78	Put	3.11280	0.00311	3.52370	0.00352	3.113	19.36	0.01	0.00	0	4,500.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.00	Put	4.72110	0.00472	5.34170	0.00534	4.721	18.25	0.02	0.00	0	60,150.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.10	Put	5.73150	0.00573	6.48250	0.00648	5.731	17.75	0.02	0.00	0	2,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.25	Put	7.71220	0.00771	8.71650	0.00872	7.712	16.99	0.03	0.00	0	4,500.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.30	Put	8.52830	0.00853	9.63600	0.00964	8.528	16.74	0.03	0.00	0	2,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.50	Put	15.09420	0.01509	16.86170	0.01686	15.094	16.24	0.05	0.00	0	1,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.65	Call	1,039.00850	1.03901	1,010.77670	1.01078	1,039.009	15.87	0.93	0.00	0	3,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.71	Put	26.79810	0.02680	29.60730	0.02961	26.798	15.72	0.08	0.00	0	17,600.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.76	Call	936.79670	0.93680	909.22030	0.90922	936.797	15.60	0.91	0.00	0	50.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.80	Put	33.97970	0.03398	37.37430	0.03737	33.980	15.50	0.10	0.00	0	4,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.90	Put	43.95410	0.04395	48.11490	0.04811	43.954	15.25	0.12	0.00	0	3,500.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.92	Call	792.43750	0.79244	766.06620	0.76607	792.438	15.20	0.87	716,655,497.40	60,000	3,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.00	Call	724.45450	0.72445	698.99570	0.69900	724.454	15.17	0.84	0.00	0	1,578.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.00	Put	58.25450	0.05825	63.49570	0.06350	58.254	15.17	0.16	0.00	0	88,455.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.25	Put	116.70850	0.11671	125.87740	0.12588	116.709	15.36	0.27	0.00	0	100.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.27	Call	518.90150	0.51890	497.72720	0.49773	518.902	15.38	0.72	0.00	0	3,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.30	Put	132.08540	0.13209	142.15440	0.14215	132.085	15.40	0.29	0.00	0	1,638.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.34	Call	471.54470	0.47154	451.65240	0.45165	471.545	15.43	0.69	0.00	0	4,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.39	Call	439.34200	0.43934	420.39230	0.42039	439.342	15.47	0.66	0.00	0	4,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.45	Call	402.52300	0.40252	384.72520	0.38473	402.523	15.52	0.63	0.00	0	3,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.50	Put	207.18320	0.20718	221.05630	0.22106	207.183	15.56	0.40	0.00	0	100.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.50	Call	373.38320	0.37338	356.55630	0.35656	373.383	15.56	0.60	0.00	0	4,750.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.69	Put	300.83170	0.30083	318.33910	0.31834	300.832	15.79	0.50	0.00	0	250.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.70	Call	272.81790	0.27282	259.80450	0.25980	272.818	15.82	0.49	0.00	0	500.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.80	Call	233.62520	0.23363	223.33510	0.22234	233.625	16.11	0.44	0.00	0	1,500.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.83	Put	386.66810	0.38667	406.56850	0.40657	386.668	16.19	0.58	0.00	0	2,280.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.87	Put	413.00940	0.41301	433.54360	0.43354	413.009	16.31	0.60	0.00	0	30,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	14.00	Call	169.86880	0.16987	161.59570	0.16160	169.869	16.68	0.34	0.00	0	1,100.00
\$ / R			On 19/06/2017	Foreign Exchange Future	14.00	Put	503.66880	0.50367	526.09570	0.52610	503.669	16.68	0.66	0.00	0	3,800.00
\$ / R			On 19/06/2017	Foreign Exchange Future	14.04	Call	159.20800	0.15921	151.46460	0.15146	159.208	16.80	0.33	0.00	0	37.00
\$ / R			On 19/06/2017	Foreign Exchange Future	14.11	Put	585.84110	0.58584	609.66500	0.60967	585.841	17.00	0.70	0.00	0	2,850.00
\$ / R			On 19/06/2017	Foreign Exchange Future	14.13	Put	601.26580	0.60127	625.32370	0.62532	601.266	17.05	0.71	0.00	0	17,600.00
\$ / R			On 19/06/2017	Foreign Exchange Future	14.18	Put	640.43520	0.64044	665.05020	0.66505	640.435	17.20	0.73	0.00	0	1,400.00
\$ / R			On 19/06/2017	Foreign Exchange Future	14.23	Put	680.42370	0.68042	705.56180	0.70556	680.424	17.34	0.75	0.00	0	2,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	112.83640	0.11284	107.47320	0.10747	112.836	17.40	0.25	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	110.98850	0.11099	105.72240	0.10572	110.989	17.43	0.24	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	762.65140	0.76265	788.72690	0.78873	762.651	17.63	0.78	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	87.83250	0.08783	83.76640	0.08377	87.833	17.81	0.20	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	74.04750	0.07405	70.66830	0.07067	74.048	18.07	0.17	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	48.24040	0.04824	46.15460	0.04615	48.240	18.71	0.12	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,261.76230	1.26176	1,290.88770	1.29089	1,261.762	19.07	0.90	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	31.47320	0.03147	30.21810	0.03022	31.473	19.36	0.08	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	26.33650	0.02634	25.31310	0.02531	26.337	19.58	0.07	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	24.09300	0.02409	23.16950	0.02317	24.093	19.69	0.06	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	15.46410	0.01546	14.91780	0.01492	15.464	20.23	0.04	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	12.96760	0.01297	12.52620	0.01253	12.968	20.45	0.04	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,846.76760	1.84677	1,877.02620	1.87703	1,846.768	20.45	0.96	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,121.76650	2.12177	2,152.22690	2.15223	2,121.766	21.07	0.98	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	7.96650	0.00797	7.72690	0.00773	7.966	21.07	0.02	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	7.06430	0.00706	6.85910	0.00686	7.064	21.22	0.02	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	6.94440	0.00694	6.74380	0.00674	6.944	21.24	0.02	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	5.47410	0.00547	5.32770	0.00533	5.474	21.55	0.02	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	4.62760	0.00463	4.51130	0.00451	4.628	21.77	0.01	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	3.91900	0.00392	3.82670	0.00383	3.919	21.99	0.01	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	3.55000	0.00355	3.47010	0.00347	3.550	22.12	0.01	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	2.63430	0.00263	2.58270	0.00258	2.634	24.34	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	1.23110	0.00123	1.21070	0.00121	1.231	30.28	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.49250	0.00049	0.48620	0.00049	0.493	30.28	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.06270	0.00006	0.06260	0.00006	0.063	30.28	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.68710	13.68710	13.65640	13.65640		15.94	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	231.07550	0.23108	243.35690	0.24336	231.075	15.74	0.40	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	6.76140	0.00676	6.30640	0.00631	6.761	21.53	0.02	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.69170	13.69170	13.66100	13.66100		15.99	0.00	0.00	0	12.00
\$ / R	On 05/07/2017	Any day expiry			13.70330	13.70330	13.67260	13.67260		15.94	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	235.25250	0.23525	224.27020	0.22427	235.253	16.70	0.39	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.71490	13.71490	13.68420	13.68420		15.90	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	232.05340	0.23205	221.64720	0.22165	232.053	16.80	0.37	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.71950	13.71950	13.68870	13.68870		15.94	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	508.47590	0.50848	527.43060	0.52743	508.476	16.54	0.58	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	5.08820	0.00509	4.75950	0.00476	5.088	27.10	0.01	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.72410	13.72410	13.69330	13.69330		15.97	0.00	0.00	0	4.00
\$ / R	On 17/07/2017	Any day expiry			13.73100	13.73100	13.70010	13.70010		15.99	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			13.74020	13.74020	13.70930	13.70930		16.06	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.74940	13.74940	13.71840	13.71840		16.00	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	166.28930	0.16629	175.88050	0.17588	166.289	15.37	0.27	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	221.20360	0.22120	213.02030	0.21302	221.204	17.25	0.32	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.75400	13.75400	13.72290	13.72290		16.03	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	283.88180	0.28388	296.76530	0.29677	283.882	15.74	0.39	0.00	0	60.00

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\$ / R	On 27/07/2017	Any day expiry	16.53	Call	17.16240	0.01716	18.13640	0.01814	17.162	21.02	0.03	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.76320	13.76320	13.73210	13.73210		15.98	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry			13.78840	13.78840	13.75710	13.75710		16.09	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.82970	13.82970	13.79680	13.79680		16.15	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	327.27310	0.32727	340.96880	0.34097	327.273	15.70	0.37	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	35.09330	0.03509	34.00450	0.03400	35.093	21.26	0.05	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.87550	13.87550	13.84100	13.84100		16.22	0.00	2,497,590.00	180	48,303.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	36.43670	0.03644	36.96050	0.03696	36.437	16.08	0.06	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	70.76600	0.07077	73.84070	0.07384	70.766	14.88	0.11	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	123.27020	0.12327	128.68150	0.12868	123.270	15.06	0.17	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	171.09550	0.17110	178.46660	0.17847	171.095	15.18	0.22	0.00	0	8,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	1,046.59550	1.04660	1,019.46660	1.01947	1,046.596	15.18	0.78	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	211.37370	0.21137	220.28300	0.22028	211.374	15.27	0.26	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	306.28990	0.30629	318.73540	0.31874	306.290	15.57	0.34	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	724.63830	0.72464	703.59180	0.70359	724.638	15.70	0.63	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	409.70670	0.40971	424.45990	0.42446	409.707	15.87	0.41	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Call	655.20670	0.65521	635.45990	0.63546	655.207	15.87	0.59	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	470.40210	0.47040	486.33660	0.48634	470.402	16.02	0.44	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	475.66560	0.47567	491.69550	0.49170	475.666	16.04	0.45	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	572.52130	0.57252	554.44110	0.55444	572.521	16.09	0.54	0.00	0	5,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	416.83000	0.41683	403.56260	0.40356	416.830	16.76	0.43	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	754.76960	0.75477	776.18560	0.77619	754.770	16.80	0.58	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	823.45700	0.82346	845.76640	0.84577	823.457	16.98	0.60	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	375.95680	0.37596	363.85440	0.36385	375.957	17.00	0.40	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	930.86000	0.93086	954.42390	0.95442	930.860	17.25	0.64	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	328.43410	0.32843	317.73710	0.31774	328.434	17.31	0.36	0.00	0	12,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	315.63930	0.31564	305.33350	0.30533	315.639	17.40	0.34	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	275.99290	0.27599	267.13750	0.26714	275.993	17.71	0.31	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	221.76230	0.22176	214.86130	0.21486	221.762	18.23	0.26	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	99.95700	0.09996	97.27530	0.09728	99.957	19.79	0.13	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	72.98610	0.07299	71.36340	0.07136	72.986	20.36	0.10	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	52.51540	0.05252	49.70550	0.04971	52.515	20.82	0.07	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	42.98120	0.04298	40.09140	0.04009	42.981	20.88	0.06	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	41.70060	0.04170	38.80550	0.03881	41.701	20.89	0.06	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	15.28330	0.01528	12.89940	0.01290	15.283	21.20	0.02	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.89620	13.89620	13.86080	13.86080		16.23	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	358.65700	0.35866	372.09580	0.37210	358.657	15.72	0.37	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	44.53870	0.04454	45.67850	0.04568	44.539	20.82	0.06	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.89850	13.89850	13.86300	13.86300		16.23	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.95580	13.95580	13.91820	13.91820		16.27	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.96490	13.96490	13.92710	13.92710		16.30	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	183.34120	0.18334	190.12320	0.19012	183.341	15.18	0.21	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	385.52530	0.38553	398.20750	0.39821	385.525	15.72	0.36	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	567.95320	0.56795	549.48870	0.54949	567.953	16.53	0.49	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	17.45	Call	64.36340	0.06436	62.69930	0.06270	64.363	21.45	0.07	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			14.00390	14.00390	13.96460	13.96460		16.33	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			14.03760	14.03760	13.99930	13.99930		16.38	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	407.40590	0.40741	420.42820	0.42043	407.406	15.65	0.35	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	84.25540	0.08426	82.95790	0.08296	84.255	21.70	0.09	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.08260	14.08260	14.04550	14.04550		16.42	0.00	12,420,853.20	882	85,832.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	41.73690	0.04174	44.81680	0.04482	41.737	15.15	0.06	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	62.16830	0.06217	65.57960	0.06558	62.168	15.12	0.08	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	84.92930	0.08493	88.50350	0.08850	84.929	15.09	0.10	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	110.74620	0.11075	114.35750	0.11436	110.746	15.06	0.13	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	126.56790	0.12657	130.15370	0.13015	126.568	15.05	0.14	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	153.46190	0.15346	156.95290	0.15695	153.462	15.03	0.17	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	240.71440	0.24071	247.72430	0.24772	240.714	15.22	0.23	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	277.51570	0.27752	285.46890	0.28547	277.516	15.30	0.26	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	297.20810	0.29721	305.65500	0.30566	297.208	15.34	0.27	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	357.77640	0.35778	367.67490	0.36767	357.776	15.45	0.31	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	376.94110	0.37694	388.52210	0.38852	376.941	15.49	0.32	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	1,002.38040	1.00238	977.70350	0.97770	1,002.380	15.62	0.66	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	622.12450	0.62212	637.89440	0.63789	622.124	16.17	0.44	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	672.03730	0.67204	688.52250	0.68852	672.037	16.29	0.46	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	983.85890	0.98386	1,004.49070	1.00449	983.859	17.00	0.56	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	427.02770	0.42703	414.29230	0.41429	427.028	17.75	0.35	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	401.91710	0.40192	389.88770	0.38989	401.917	17.92	0.33	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	399.71770	0.39972	387.74970	0.38775	399.718	17.94	0.33	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	244.56420	0.24456	236.78420	0.23678	244.564	19.12	0.22	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	134.32480	0.13432	131.25660	0.13126	134.325	20.56	0.13	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	131.95400	0.13195	129.00740	0.12901	131.954	20.62	0.13	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	130.21450	0.13021	127.35600	0.12736	130.215	20.67	0.12	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	127.94320	0.12794	125.19690	0.12520	127.943	20.73	0.12	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	91.37570	0.09138	90.45700	0.09046	91.376	22.05	0.09	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.09160	14.09160	14.05480	14.05480		16.43	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	423.05280	0.42305	435.34730	0.43535	423.053	15.64	0.34	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	97.16460	0.09716	96.04590	0.09605	97.165	21.99	0.09	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			14.21070	14.21070	14.17720	14.17720		16.44	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.21520	14.21520	14.18160	14.18160		16.44	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.28640	14.28640	14.25160	14.25160		16.51	0.00	0.00	0	8,304.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	286.78760	0.28679	293.97950	0.29398	286.788	15.15	0.23	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	653.48670	0.65349	638.13510	0.63814	653.487	17.28	0.43	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	512.06690	0.51207	499.57280	0.49957	512.067	18.02	0.35	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.36870	14.36870	14.33250	14.33250		16.52	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,340.34880	1.34035	1,360.13180	1.36013	1,340.349	17.31	0.57	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	510.15790	0.51016	497.58290	0.49758	510.158	18.36	0.33	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.40430	14.40430	14.36760	14.36760		16.57	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.41340	14.41340	14.37670	14.37670		16.58	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		14.49070	14.49070		14.45430	14.45430		16.78	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	22.10410	0.02210	22.91270	0.02291	22.104	13.98	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	345.66480	0.34566	354.72460	0.35472	345.665	15.34	0.23	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	566.96850	0.56697	578.20040	0.57820	566.968	15.78	0.33	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	503.80410	0.50380	492.24300	0.49224	503.804	18.91	0.30	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry		14.61810	14.61810		14.58220	14.58220		17.00	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future		14.69770	14.69770		14.66210	14.66210		17.15	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry		14.82730	14.82730		14.79220	14.79220		17.34	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future		14.89780	14.89780		14.86290	14.86290		17.40	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry		15.03660	15.03660		15.00220	15.00220		17.54	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		15.11160	15.11160		15.07750	15.07750		17.58	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future		13.66620	13.66620		13.63550	13.63550		15.68	0.00	1,680,942.60	123	581.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future		13.87550	13.87550		13.84100	13.84100		16.22	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future		14.08260	14.08260		14.04550	14.04550		16.42	0.00	0.00	0	43.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		14.28640	14.28640		14.25160	14.25160		16.51	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		14.49070	14.49070		14.45430	14.45430		16.78	0.00	1,449,070.00	100	147.00
£ / R	On 31/05/2017	Any day expiry		17.64760	17.64760		17.59520	17.59520		15.89	0.00	0.00	0	69.00
£ / R	On 19/06/2017	Foreign Exchange Future		17.71480	17.71480		17.66210	17.66210		15.98	0.00	104,977,904.80	5,926	54,036.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	1,250.37110	1.25037	1,203.16790	1.20317	1,250.371	15.57	0.92	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	486.82200	0.48682	461.04880	0.46105	486.822	15.70	0.60	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	80.82510	0.08083	77.22920	0.07723	80.825	19.05	0.14	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future		18.03570	18.03570		17.97720	17.97720		16.63	0.00	9,017,850.00	500	2,097.00
£ / R	On 18/12/2017	Foreign Exchange Future		18.35810	18.35810		18.29550	18.29550		16.32	0.00	458,952.50	25	2,215.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.11995	0.11995		0.12107	0.12107		15.77	0.00	0.00	0	3,315.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.12228	0.12228		0.12341	0.12341		15.24	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12469	0.12469		0.12583	0.12583		15.45	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry		14.85190	14.85190		14.87360	14.87360		14.41	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future		14.91460	14.91460		14.93640	14.93640		14.64	0.00	76,109,203.80	5,103	76,119.00
€ / R	On 18/09/2017	Foreign Exchange Future		15.21560	15.21560		15.23440	15.23440		15.17	0.00	1,551,991.20	102	6,622.00
€ / R	On 18/12/2017	Foreign Exchange Future		15.52190	15.52190		15.53850	15.53850		15.39	0.00	388,047.50	25	4,578.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	167.00580	0.16701	163.59790	0.16360	167.006	14.58	0.17	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	454.55940	0.45456	459.72160	0.45972	454.559	16.42	0.36	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future		15.83130	15.83130		15.85220	15.85220		15.56	0.00	0.00	0	3,169.00
10Y STND	On 17/12/2025	Interest Rate Swap		96.64851	96.64851		96.34078	96.34078			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		93.70313	93.70313		93.39022	93.39022			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		92.47951	92.47951		92.15598	92.15598			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		94.62008	94.62008		94.28624	94.28624			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		98.35654	98.35654		98.01449	98.01449			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		96.95929	96.95929		96.60051	96.60051			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 21/06/2027	Interest Rate Swap	99.01158	99.01158	99.01158	99.01158	98.64052	98.64052			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60700	99.60700	99.60700	99.60700	99.60700	99.60700			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61228	99.61228	99.61228	99.61228	99.61204	99.61204			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.82386	99.82386	99.82386	99.82386	99.81986	99.81986			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.78107	99.78107	99.78107	99.78107	99.77090	99.77090			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.97637	99.97637	99.97637	99.97637	99.96168	99.96168			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.85267	99.85267	99.85267	99.85267	99.84830	99.84830			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.06292	99.06292	99.06292	99.06292	99.05363	99.05363			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.66462	98.66462	98.66462	98.66462	98.65039	98.65039			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.63081	98.63081	98.63081	98.63081	98.61240	98.61240			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.05000	99.05000	99.05000	99.05000	99.02000	99.02000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.48385	99.48385	99.48385	99.48385	99.45323	99.45323			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.93857	99.93857	99.93857	99.93857	99.89424	99.89424			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.92048	96.92048	96.92048	96.92048	96.81499	96.81499			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.21546	96.21546	96.21546	96.21546	96.10514	96.10514			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.48043	95.48043	95.48043	95.48043	95.35842	95.35842			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.71999	95.71999	95.71999	95.71999	95.58131	95.58131			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.95649	97.95649	97.95649	97.95649	97.80148	97.80148			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.14446	98.14446	98.14446	98.14446	97.97331	97.97331			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.38801	99.38801	99.38801	99.38801	99.19934	99.19934			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	541.05500	541.05500	541.05500	541.05500	542.95400	542.95400			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	551.40300	551.40300	551.40300	551.40300	553.34200	553.34200			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	562.16600	562.16600	562.16600	562.16600	564.13700	564.13700			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	620.43700	620.43700	620.43700	620.43700	623.77000	623.77000			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	632.30400	632.30400	632.30400	632.30400	635.70500	635.70500			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	644.64600	644.64600	644.64600	644.64600	648.10600	648.10600			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	560.81200	560.81200	560.81200	560.81200	564.63400	564.63400			0.00	0.00	0	633.00
ALBI	On 02/11/2017	Index Future	571.53800	571.53800	571.53800	571.53800	575.43800	575.43800			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	582.69500	582.69500	582.69500	582.69500	586.66300	586.66300			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.05310	10.05310	10.05310	10.05310	10.06140	10.06140		12.82	0.00	5,227,612.00	520	22,744.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.19450	10.19450	10.19450	10.19450	10.20080	10.20080		13.19	0.00	254,862.50	25	1,815.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.33600	10.33600	10.33600	10.33600	10.34050	10.34050		13.05	0.00	0.00	0	653.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.97890	9.97890	9.97890	9.97890	9.95110	9.95110		13.33	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.14810	10.14810	10.14810	10.14810	10.11770	10.11770		13.66	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.31920	10.31920	10.31920	10.31920	10.28670	10.28670		13.77	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 19/06/2017	Foreign Exchange Future			13.62370		13.62370		13.70380	13.70380		15.25	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future			13.91330		13.91330		13.99170	13.99170		15.83	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future			14.20930		14.20930		14.28820	14.28820		16.04	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future			1.96980		1.96980		1.96620	1.96620		14.77	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future			1.98540		1.98540		1.98160	1.98160		15.39	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future			2.00160		2.00160		1.99790	1.99790		15.25	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future			2.00880		2.00880		2.01120	2.01120		14.05	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future			10.59000		77.32115		10.59000	77.32115			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future			10.77652		78.16396		10.67935	78.76270			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future			10.86952		75.86691		10.76892	76.47772			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future			10.96402		77.34769		10.86007	77.96946			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future			10.85500		80.17251		10.85500	80.17251			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future			11.03334		81.06534		10.93620	81.73781			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future			11.12733		78.35403		11.02673	79.03996			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future			11.21978		79.88332		11.11589	80.58163			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI			559.06800		559.06800		562.87300	562.87300			0.00	0.00	0	401.00
GOVI	On 02/11/2017	GOVI			569.76000		569.76000		573.64300	573.64300			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI			580.88200		580.88200		584.83300	584.83300			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future			1.75720		1.75720		1.75320	1.75320		15.40	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future			1.78720		1.78720		1.78260	1.78260		16.18	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.81600	1.81600		1.81110	1.81110		15.97	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		128.27585	128.27585		128.27585	128.27585			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		129.47718	129.47718		129.45042	129.45042			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		131.99032	131.99032		131.96418	131.96418			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		133.28512	133.28512		133.25699	133.25699			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/05/2017	Bond Future		99.04555	99.04555		99.04555	99.04555			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		103.99827	103.99827		103.97635	103.97635			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future		105.39635	105.39635		105.39635	105.39635			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		106.32487	106.32487		106.58941	106.58941			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future		107.31174	107.31174		107.58239	107.58239			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		109.46374	109.46374		109.73869	109.73869			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/05/2017	Bond Future		131.39251	131.39251		131.39251	131.39251			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		131.17783	131.17783		131.15047	131.15047			0.00	0.00	0	22,439.00
I2038	On 02/11/2017	Bond Future		133.72377	133.72377		133.69737	133.69737			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		134.88434	134.88434		134.85583	134.85583			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		125.35392	125.35392		125.35392	125.35392			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		127.82917	127.82917		127.80251	127.80251			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future		128.72689	128.72689		128.70107	128.70107			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		131.30840	131.30840		131.28048	131.28048			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future		136.43078	136.43078		136.43078	136.43078			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		135.58502	135.58502		135.55651	135.55651			0.00	0.00	0	26,009.00
I2050	On 02/11/2017	Bond Future		138.21651	138.21651		138.18867	138.18867			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		139.29647	139.29647		139.26644	139.26644			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		251.28200	251.28200		251.25300	251.25300			0.00	0.00	0	1,249.00
IGOV	On 02/11/2017	Index Future		256.16000	256.16000		256.13300	256.13300			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		261.29600	261.29600		261.26600	261.26600			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

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 20/09/2017			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	0.13120	0.13120		0.13120	0.13120			0.00	0.00	0	0.00
KES / R	On 18/09/2017			Foreign Exchange Future	0.13090	0.13090		0.13090	0.13090			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017			Foreign Exchange Future	0.13070	0.13070		0.13070	0.13070			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017			Foreign Exchange Future	9.44040	9.44040		9.42100	9.42100		12.96	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017			Foreign Exchange Future	9.56570	9.56570		9.54400	9.54400		13.27	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017			Foreign Exchange Future	9.69050	9.69050		9.66660	9.66660		13.45	0.00	0.00	0	0.00
PULA / R	On 19/06/2017			Foreign Exchange Future	1.29240	1.29240		1.29640	1.29640			0.00	0.00	0	0.00
PULA / R	On 18/09/2017			Foreign Exchange Future	1.30750	1.30750		1.31180	1.31180			0.00	0.00	0	0.00
PULA / R	On 18/12/2017			Foreign Exchange Future	1.32260	1.32260		1.32690	1.32690			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017			Foreign Exchange Future	1.29620	1.29620		1.29530	1.29530			0.00	1,761,535.80	1,359	1,359.00
QUANTO £ / \$	On 18/09/2017			Foreign Exchange Future	1.29980	1.29980		1.29880	1.29880			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017			Foreign Exchange Future	1.30360	1.30360		1.30260	1.30260			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017			Foreign Exchange Future	1.09130	1.09130		1.09540	1.09540			0.00	0.00	0	57.00
QUANTO € / \$	On 18/09/2017			Foreign Exchange Future	1.09660	1.09660		1.10070	1.10070			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017			Foreign Exchange Future	1.10220	1.10220		1.10630	1.10630			0.00	0.00	0	0.00
R186	On 04/05/2017			Bond Future	8.69500	115.59294		8.69500	115.59294		7.25	0.00	0.00	0	0.00
R186	On 03/08/2017			Bond Future	8.85027	111.71438		8.75712	112.34173		7.93	0.00	31,838,598.30	285	86,611.00
R186	On 03/08/2017	8.85	Put	Bond Future	1,729.32000	1.72932	1,448.36000	1.44836	1,729.320	7.99	0.49	0.00	0	750.00	
R186	On 03/08/2017	9.00	Put	Bond Future	1,286.18000	1.28618	1,060.62000	1.06062	1,286.180	8.08	0.40	0.00	0	2,604.00	
R186	On 03/08/2017	9.35	Put	Bond Future	589.01000	0.58901	468.65000	0.46865	589.010	8.29	0.22	0.00	0	750.00	
R186	On 03/08/2017	9.50	Put	Bond Future	405.94000	0.40594	318.25000	0.31825	405.940	8.38	0.17	0.00	0	6,500.00	
R186	On 02/11/2017			Bond Future	8.89518	113.85074		8.79796	114.49098		8.15	0.00	0.00	0	4.00
R186	On 01/02/2018			Bond Future	8.93706	110.77001		8.83589	111.42127		8.15	0.00	0.00	0	0.00
R186	On 21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2017			Bond Future	298.64066	298.64066		298.64066	298.64066			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 03/08/2017	Bond Future		297.81390	297.81390		297.58303	297.58303			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future		303.59438	303.59438		303.36179	303.36179			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future		302.62856	302.62856		302.38790	302.38790			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future		243.53302	243.53302		243.53302	243.53302			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future		244.04742	244.04742		243.99633	243.99633			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future		248.78423	248.78423		248.73468	248.73468			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future		250.02669	250.02669		249.97302	249.97302			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future		8.09000	99.90449		8.09000	99.90449		5.11	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.24694	101.20026		8.15229	101.61136		5.27	0.00	0.00	0	32,290.00
R2023	On 02/11/2017	Bond Future		8.27786	99.20515		8.17754	99.62487		4.95	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future		8.30458	101.14150		8.19844	101.56815		4.95	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future		7.47500	101.44498		7.47500	101.44498		0.24	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		9.13000	93.73925		9.13000	93.73925			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.30316	90.66626		9.20033	91.37016			0.00	0.00	0	32,026.00
R2030	On 02/11/2017	Bond Future		9.35192	92.40004		9.24551	93.11805			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future		9.39871	90.19842		9.28876	90.92928			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		9.29500	92.52625		9.29500	92.52625		10.62	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.46112	93.41563		9.35337	94.20720		11.15	0.00	0.00	0	21,380.00
R2032	On 02/11/2017	Bond Future		9.51419	91.04414		9.40281	91.85161		11.55	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.56515	92.82117		9.45027	93.64323		11.55	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.48000	96.50830		9.48000	96.50830			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.62688	97.55914		9.52955	98.34191			0.00	0.00	0	9,853.00
R2035	On 02/11/2017	Bond Future		9.68272	94.92376		9.58223	95.72225			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.73775	96.77653		9.63418	97.58940			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.55500	92.98608		9.55500	92.98608		12.00	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.71110	89.67604		9.60868	90.49689		13.21	0.00	0.00	0	57,179.00
R2037	On 02/11/2017	Bond Future		9.76336	91.39078		9.65779	92.22801		13.79	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.81420	88.91910		9.70553	89.77159		13.79	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 04/05/2017	Bond Future		7.45000	103.86578		7.45000	103.86578		1.07	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.50065	101.67329		7.42301	101.77319		1.05	0.00	0.00	0	41,363.00
R204	On 02/11/2017	Bond Future		7.43870	103.61766		7.34220	103.72027		0.79	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.29992	101.59979		7.17625	101.70312		0.79	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.64500	96.50874		9.64500	96.50874		12.59	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.80198	92.96147		9.70475	93.79217		13.88	0.00	0.00	0	13,816.00
R2040	On 02/11/2017	Bond Future		9.85519	94.73908		9.75499	95.58643		14.50	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.90710	92.08243		9.80400	92.94515		14.50	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.71000	93.24044		9.71000	93.24044		13.19	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.85619	89.84112		9.75900	90.67618		14.56	0.00	0.00	0	22,344.00
R2044	On 02/11/2017	Bond Future		9.90870	91.55906		9.80861	92.41076		15.24	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.95995	88.96551		9.85702	89.83271		15.24	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.70000	92.37531		9.70000	92.37531		13.70	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.84064	93.32187		9.74348	94.17712		14.44	0.00	0.00	0	69,421.00
R2048	On 02/11/2017	Bond Future		9.89476	90.66890		9.79467	91.54117		15.08	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.94813	92.43860		9.84518	93.32676		15.08	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future		7.52000	101.62194		7.52000	101.62194		1.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		7.64737	99.59737		7.54737	99.81495		1.90	0.00	0.00	0	45,809.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,224.11000	1.22411	1,422.14000	1.42214	1,224.110	2.02	0.89	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.62758	101.50200		7.51495	101.72452		1.74	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.58422	99.84108		7.45670	100.06667		1.74	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		7.67500	97.64560		7.67500	97.64560		3.16	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future		7.80394	99.09593		7.70716	99.39250		3.16	0.00	0.00	0	32,228.00
R208	On 02/11/2017	Bond Future		7.80862	97.58907		7.70355	97.89207		2.92	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.80196	99.49387		7.68802	99.80156		2.92	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.44000		72.77667		9.44000	72.77667		12.40	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.58710		73.46977		9.48998	74.12453		13.13	0.00	12,049,042.28	164	70,923.00
R209	On 02/11/2017	Bond Future			9.63577		71.72484		9.53579	72.39263		13.80	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	265.86000		0.26586		335.29000	0.33529	265.860	13.21	0.09	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,107.78000		1.10778		1,311.82000	1.31182	1,107.780	13.51	0.28	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,772.25000		1.77225		1,557.29000	1.55729	1,772.250	14.26	0.35	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	771.99000		0.77199		662.33000	0.66233	771.990	14.71	0.18	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.68241		73.12478		9.57970	73.80470		13.80	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			184.16744		184.16744		184.16744	184.16744			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			187.80237		187.80237		187.76389	187.76389			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			189.04742		189.04742		189.00991	189.00991			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.83871		192.83871		192.79822	192.79822			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/05/2017	Bond Future			148.68487		148.68487		148.68487	148.68487			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.32593		149.32593		149.49422	149.49422			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			152.22428		152.22428		152.39720	152.39720			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			153.21679		153.21679		153.39149	153.39149			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.17000		84.50942		9.17000	84.50942		10.31	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.33625		85.28934		9.22848	86.00955		10.87	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future			9.38632		83.37034		9.27498	84.10495		11.33	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.43525		84.99761		9.32040	85.74546		11.33	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.60500		72.35476		9.60500	72.35476		13.14	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future			9.74279		73.08936		9.64571	73.76600		13.90	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future			9.79390		71.19059		9.69401	71.88066		14.64	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.84411		72.58013		9.74148	73.28280		14.64	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	23,128.46000		23,128.46000		23,138.80000	23,138.80000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.69420		9.69420		9.71010	9.71010		13.48	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.77370		3.77370		3.78310	3.78310		14.25	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.46580		1.46580		1.44960	1.44960			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.43840		1.43840		1.42210	1.42210			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.41310		1.41310		1.39680	1.39680			0.00	0.00	0	0.00
Total for Derivatives :												2,219,053,080.08	166,106	3,809,778.00
Grand Total:												2,219,053,080.08	166,106	3,809,778.00