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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/03/2017

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 29/03/2017	Any day expiry	12.94500	12.94500		12.90710	12.90710		28.70	0.00	776,700.00	60	0.00	
\$ / R	On 31/03/2017	Any day expiry	12.94470	12.94470		12.90710	12.90710		25.65	0.00	0.00	0	5,922.00	
\$ / R	On 03/04/2017	Any day expiry	12.94900	12.94900		12.91380	12.91380		21.69	0.00	0.00	0	0.00	
\$ / R	On 03/04/2017	Any day expiry	12.80	Call	228.73990	0.22874	215.64750	0.21565	228.740	23.62	0.67	0.00	0	10,000.00
\$ / R	On 03/04/2017	Any day expiry	12.80	Put	79.73990	0.07974	101.84750	0.10185	79.740	23.62	0.33	0.00	0	10,000.00
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	217.04120	0.21704	255.82000	0.25582	217.041	23.37	0.64	0.00	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	53.15110	0.05315	54.22970	0.05423	53.151	25.32	0.24	0.00	0	15,400.00
\$ / R	On 04/04/2017	Any day expiry	12.95120	12.95120		12.92920	12.92920		21.92	0.00	0.00	0	0.00	
\$ / R	On 04/04/2017	Any day expiry	13.00	Call	125.09160	0.12509	0.00000	0.00000	125.092	22.33	0.45	175,862,978.40	30,000	30,000.00
\$ / R	On 10/04/2017	Any day expiry	12.96470	12.96470		12.92930	12.92930		20.54	0.00	0.00	0	0.00	
\$ / R	On 10/04/2017	Any day expiry	12.65	Call	394.87250	0.39487	370.86040	0.37086	394.873	21.51	0.74	0.00	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.00	Call	177.82910	0.17783	181.68680	0.18169	177.829	20.76	0.48	0.00	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.10	Call	139.44170	0.13944	145.61740	0.14562	139.442	21.20	0.40	0.00	0	80,000.00
\$ / R	On 10/04/2017	Any day expiry	13.25	Call	95.06160	0.09506	103.15750	0.10316	95.062	21.86	0.30	0.00	0	1,850.00
\$ / R	On 10/04/2017	Any day expiry	13.50	Call	48.34350	0.04834	56.64980	0.05665	48.344	22.95	0.17	0.00	0	1,000.00
\$ / R	On 10/04/2017	Any day expiry	13.75	Call	27.69260	0.02769	34.15040	0.03415	27.693	25.00	0.10	0.00	0	2,100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 10/04/2017	Any day expiry	14.00	Call	18.45410	0.01845	23.11610	0.02312	18.454	27.68	0.07	0.00	0	1,000.00
\$ / R	On 11/04/2017	Any day expiry			12.96700	12.96700	12.93150	12.93150		20.54	0.00	0.00	0	10.00
\$ / R	On 12/04/2017	Any day expiry			12.96920	12.96920	12.93380	12.93380		20.49	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	42.08710	0.04209	48.49020	0.04849	42.087	23.91	0.14	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	33.13100	0.03313	38.96120	0.03896	33.131	24.84	0.11	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	1,004.78490	1.00478	1,045.17340	1.04517	1,004.785	26.15	0.92	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	0.99000	0.00099	0.98410	0.00098	0.990	49.09	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			12.97150	12.97150	12.93600	12.93600		20.46	0.00	0.00	0	722.00
\$ / R	On 13/04/2017	Any day expiry	13.00	Call	200.88230	0.20088	202.35300	0.20235	200.882	20.46	0.49	0.00	0	20,000.00
\$ / R	On 13/04/2017	Any day expiry	13.50	Call	64.53350	0.06453	72.26750	0.07227	64.534	22.66	0.20	0.00	0	20,000.00
\$ / R	On 18/04/2017	Any day expiry			12.98270	12.98270	12.94710	12.94710		18.95	0.00	0.00	0	1,450.00
\$ / R	On 20/04/2017	Any day expiry			12.98720	12.98720	12.95150	12.95150		18.68	0.00	0.00	0	0.00
\$ / R	On 20/04/2017	Any day expiry	12.86	Put	172.51780	0.17252	205.76410	0.20576	172.518	18.22	0.40	0.00	0	30,000.00
\$ / R	On 21/04/2017	Any day expiry			12.98940	12.98940	12.95370	12.95370		18.57	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			12.99840	12.99840	12.96260	12.96260		17.93	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.06	Call	227.76930	0.22777	0.00000	0.00000	227.769	18.21	0.47	616,840.76	100	100.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	608.18480	0.60818	652.53320	0.65253	608.185	20.26	0.75	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	863.08590	0.86309	906.77380	0.90677	863.086	21.40	0.84	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	1,135.59330	1.13559	1,178.66090	1.17866	1,135.593	22.26	0.91	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	6.28550	0.00629	6.72010	0.00672	6.285	25.74	0.02	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	2.76210	0.00276	2.54720	0.00255	2.762	28.50	0.01	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	2.57030	0.00257	2.24960	0.00225	2.570	36.05	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.00510	13.00510	12.96930	12.96930		17.89	0.00	0.00	0	2,057.00
\$ / R	On 28/04/2017	Any day expiry	13.00	Call	268.53520	0.26854	271.86300	0.27186	268.535	17.89	0.51	0.00	0	1,500.00
\$ / R	On 02/05/2017	Any day expiry			13.01400	13.01400	12.97810	12.97810		17.60	0.00	0.00	0	0.00
\$ / R	On 02/05/2017	Any day expiry	12.72	Put	139.97400	0.13997	170.10360	0.17010	139.974	16.67	0.32	0.00	0	30,000.00
\$ / R	On 04/05/2017	Any day expiry			13.01850	13.01850	12.98260	12.98260		17.62	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	112.87230	0.11287	119.39390	0.11939	112.872	20.31	0.24	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.03420	13.03420	12.99820	12.99820		17.49	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.06770	13.06770	13.03150	13.03150		17.50	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	652.88990	0.65289	691.57800	0.69158	652.890	18.95	0.65	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	12.15510	0.01216	11.88750	0.01189	12.155	25.11	0.03	0.00	0	60.00
\$ / R	On 31/05/2017	Any day expiry			13.07890	13.07890	13.04260	13.04260		17.48	0.00	0.00	0	40.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.12120	13.12120	13.08460	13.08460		16.90	0.00	3,132,660,257.60	238,748	600,252.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	23.02690	0.02303	0.00000	0.00000	23.027	14.74	0.06	3,424,526.82	4,500	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	43.50530	0.04351	48.58720	0.04859	43.505	14.91	0.10	76,281,152.88	60,000	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	57.34820	0.05735	63.99590	0.06400	57.348	15.05	0.12	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	83.86060	0.08386	93.30010	0.09330	83.861	15.25	0.16	9,698,834.70	4,500	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	146.38250	0.14638	0.00000	0.00000	146.383	15.64	0.24	3,893,864.61	1,200	1,200.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	668.77840	0.66878	651.21190	0.65121	668.778	15.95	0.70	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	220.74990	0.22075	241.37580	0.24138	220.750	16.08	0.32	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	602.43750	0.60244	587.79060	0.58779	602.438	16.18	0.66	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Put	241.23750	0.24124	263.19060	0.26319	241.238	16.18	0.34	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	258.39360	0.25839	281.40880	0.28141	258.394	16.27	0.36	0.00	0	4,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	304.25050	0.30425	329.87520	0.32988	304.250	16.48	0.40	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	515.12150	0.51512	504.66270	0.50466	515.122	16.52	0.59	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	475.45880	0.47546	467.01490	0.46701	475.459	16.69	0.56	0.00	0	2,378.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	354.25880	0.35426	382.41490	0.38241	354.259	16.69	0.44	0.00	0	4,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.10	Call	429.49230	0.42949	423.45990	0.42346	429.492	16.90	0.52	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	363.16030	0.36316	0.00000	0.00000	363.160	17.38	0.46	18,389,486.13	3,000	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	338.83130	0.33883	336.39900	0.33640	338.831	17.58	0.44	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	322.45110	0.32245	320.65000	0.32065	322.451	17.72	0.42	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	303.83340	0.30383	302.74160	0.30274	303.833	17.89	0.40	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	289.15300	0.28915	288.60750	0.28861	289.153	18.03	0.39	0.00	0	5,200.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	808.51150	0.80851	846.32130	0.84632	808.511	18.57	0.67	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	237.36790	0.23737	238.65520	0.23866	237.368	18.59	0.33	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	215.08400	0.21508	216.95860	0.21696	215.084	18.87	0.30	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	917.59970	0.91760	956.18870	0.95619	917.600	18.95	0.71	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	949.52080	0.94952	988.24980	0.98825	949.521	19.06	0.72	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	176.69210	0.17669	179.18580	0.17919	176.692	19.41	0.26	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,055.49210	1.05549	1,094.58580	1.09459	1,055.492	19.41	0.74	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,147.58270	1.14758	1,186.89360	1.18689	1,147.583	19.71	0.77	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,164.54370	1.16454	1,203.88580	1.20389	1,164.544	19.76	0.77	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,207.22630	1.20723	1,246.63660	1.24664	1,207.226	19.90	0.78	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,250.28520	1.25029	1,289.75090	1.28975	1,250.285	20.03	0.79	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	138.81150	0.13881	0.00000	0.00000	138.811	20.09	0.21	273,964.34	100	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	137.49480	0.13749	140.38800	0.14039	137.495	20.11	0.20	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,337.46310	1.33746	1,377.00680	1.37701	1,337.463	20.30	0.81	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	108.23190	0.10823	111.74140	0.11174	108.232	20.67	0.17	0.00	0	42,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	82.85840	0.08286	0.00000	0.00000	82.858	21.10	0.13	3,493,709.18	2,000	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,840.18950	1.84019	1,881.58800	1.88159	1,840.190	21.34	0.88	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	63.53370	0.06353	68.51330	0.06851	63.534	21.53	0.10	1,050,517.40	763	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	54.24440	0.05424	59.37090	0.05937	54.244	21.79	0.09	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	41.79680	0.04180	46.97080	0.04697	41.797	22.22	0.07	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,416.50070	2.41650	2,458.24070	2.45824	2,416.501	22.39	0.94	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	29.19850	0.02920	32.49850	0.03250	29.198	23.00	0.05	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,687.99850	2.68800	2,727.89850	2.72790	2,687.998	23.00	0.95	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	27.94570	0.02795	29.88560	0.02989	27.946	23.24	0.05	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	27.77390	0.02777	29.52880	0.02953	27.774	23.27	0.05	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	25.52800	0.02553	24.94570	0.02495	25.528	23.74	0.04	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	24.09580	0.02410	22.09810	0.02210	24.096	24.08	0.04	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	22.78900	0.02279	19.56470	0.01956	22.789	24.42	0.04	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	22.06000	0.02206	18.18180	0.01818	22.060	24.62	0.04	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	17.50150	0.01750	10.18290	0.01018	17.502	26.20	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	3.87090	0.00387	1.30610	0.00131	3.871	27.27	0.01	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	2.00330	0.00200	0.58850	0.00059	2.003	27.27	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.46580	0.00047	0.10010	0.00010	0.466	27.27	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.14130	13.14130	13.10460	13.10460		16.89	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 28/06/2017	Any day expiry	13.50	Put	674.05170	0.67405	709.22930	0.70923	674.052	17.84	0.60	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	26.58570	0.02659	22.96650	0.02297	26.586	23.91	0.04	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.14570	13.14570	13.10900	13.10900		16.89	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.17270	13.17270	13.13590	13.13590		16.89	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,019.34400	1.01934	1,056.46700	1.05647	1,019.344	18.79	0.70	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	7.03350	0.00703	2.84810	0.00285	7.034	24.97	0.01	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.19300	13.19300	13.15610	13.15610		16.84	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.20200	13.20200	13.16510	13.16510		16.79	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	501.63310	0.50163	530.50710	0.53051	501.633	16.79	0.48	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	208.09050	0.20809	208.52220	0.20852	208.090	19.42	0.25	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.20650	13.20650	13.16960	13.16960		16.79	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	693.84810	0.69385	726.21060	0.72621	693.848	17.50	0.57	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	33.77490	0.03377	38.08160	0.03808	33.775	22.79	0.05	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.21550	13.21550	13.17860	13.17860		16.74	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.24020	13.24020	13.20320	13.20320		16.81	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.28070	13.28070	13.24360	13.24360		16.78	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	710.84580	0.71085	740.51610	0.74052	710.846	17.21	0.54	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	45.79920	0.04580	58.58980	0.05859	45.799	22.37	0.06	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.32570	13.32570	13.28850	13.28850		16.68	0.00	296,763,339.00	22,270	47,959.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	97.50970	0.09751	109.18410	0.10918	97.510	14.60	0.14	0.00	0	7,602.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	225.89610	0.22590	241.52640	0.24153	225.896	15.28	0.25	7,598,781.72	2,250	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	340.73750	0.34074	359.52400	0.35952	340.738	15.76	0.34	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	434.27300	0.43427	456.04070	0.45604	434.273	16.13	0.39	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	759.97300	0.75997	744.54070	0.74454	759.973	16.13	0.61	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	506.87010	0.50687	530.63970	0.53064	506.870	16.38	0.43	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	656.82590	0.65683	683.87910	0.68388	656.826	16.87	0.50	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	545.25810	0.54526	536.16310	0.53616	545.258	17.07	0.48	1,618,212.66	250	5,730.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	893.73100	0.89373	924.27540	0.92428	893.731	17.59	0.58	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	346.45420	0.34645	342.21250	0.34221	346.454	18.49	0.33	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,236.45130	1.23645	1,269.46940	1.26947	1,236.451	18.53	0.67	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,315.84280	1.31584	1,349.14230	1.34914	1,315.843	18.74	0.69	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,437.59670	1.43760	1,471.26070	1.47126	1,437.597	19.06	0.71	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	288.00590	0.28801	284.53680	0.28454	288.006	19.12	0.28	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	279.44020	0.27944	276.07560	0.27608	279.440	19.23	0.28	8,214,091.88	2,250	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	209.63650	0.20964	207.49440	0.20749	209.637	19.98	0.21	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	113.11570	0.11312	113.00150	0.11300	113.116	21.54	0.12	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	89.77960	0.08978	92.89130	0.09289	89.780	22.15	0.10	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	72.02400	0.07202	77.46730	0.07747	72.024	22.76	0.08	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	64.77870	0.06478	71.12070	0.07112	64.779	23.07	0.07	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	63.77140	0.06377	70.23560	0.07024	63.771	23.12	0.07	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	30.99710	0.03100	36.17610	0.03618	30.997	23.53	0.04	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.34600	13.34600	13.30870	13.30870		16.74	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	723.43780	0.72344	751.10980	0.75111	723.438	17.03	0.51	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	68.82550	0.06883	75.69740	0.07570	68.826	23.22	0.07	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2017	Any day expiry		13.34820	13.34820		13.31100	13.31100		16.73	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry		13.40440	13.40440		13.36700	13.36700		16.73	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry		13.41330	13.41330		13.37600	13.37600		16.74	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	735.95660	0.73596	762.26560	0.76227	735.957	16.92	0.49	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	86.97920	0.08698	91.06200	0.09106	86.979	23.57	0.08	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry		13.45150	13.45150		13.41410	13.41410		16.76	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry		13.48520	13.48520		13.44780	13.44780		16.80	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	746.15150	0.74615	771.62950	0.77163	746.151	16.80	0.48	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	101.19300	0.10119	104.29550	0.10430	101.193	23.44	0.09	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.53010	13.53010		13.49260	13.49260		16.80	0.00	201,909,682.30	14,923	60,939.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	113.84730	0.11385	108.48280	0.10848	113.847	15.21	0.12	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	154.03130	0.15403	156.73690	0.15674	154.031	15.10	0.16	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	195.97260	0.19597	207.71060	0.20771	195.973	15.02	0.19	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	281.32430	0.28132	295.92700	0.29593	281.324	15.30	0.25	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	333.39470	0.33339	349.48650	0.34949	333.395	15.45	0.28	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	480.61880	0.48062	500.52480	0.50052	480.619	15.89	0.36	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	540.10320	0.54010	561.47760	0.56148	540.103	16.09	0.38	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	663.80560	0.66381	687.89980	0.68790	663.806	16.47	0.43	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	781.09370	0.78109	769.36910	0.76937	781.094	16.72	0.53	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,074.36230	1.07436	1,104.19730	1.10420	1,074.362	17.53	0.56	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,137.43130	1.13743	1,167.90070	1.16790	1,137.431	17.68	0.58	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,180.21940	1.18022	1,211.09580	1.21110	1,180.219	17.78	0.59	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,201.83220	1.20183	1,232.90460	1.23290	1,201.832	17.83	0.59	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,441.68550	1.44169	1,474.67920	1.47468	1,441.685	18.37	0.64	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,464.92320	1.46492	1,498.06170	1.49806	1,464.923	18.42	0.65	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	371.64970	0.37165	368.34980	0.36835	371.650	19.19	0.29	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	351.99130	0.35199	348.98080	0.34898	351.991	19.34	0.28	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	350.26180	0.35026	347.28060	0.34728	350.262	19.36	0.28	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	230.73110	0.23073	229.35070	0.22935	230.731	20.55	0.19	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	167.74800	0.16775	170.25390	0.17025	167.748	21.91	0.14	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	151.31850	0.15132	154.98960	0.15499	151.319	22.46	0.13	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	149.38900	0.14939	153.19750	0.15320	149.389	22.53	0.13	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	147.96580	0.14797	151.87660	0.15188	147.966	22.59	0.12	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	146.10570	0.14611	150.14890	0.15015	146.106	22.66	0.12	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	99.67500	0.09967	102.41440	0.10241	99.675	23.30	0.09	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry		13.53910	13.53910		13.50160	13.50160		16.80	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	752.59860	0.75260	778.11840	0.77812	752.599	16.72	0.46	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	106.01870	0.10602	108.53390	0.10853	106.019	23.29	0.09	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry		13.65220	13.65220		13.62110	13.62110		16.82	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		13.65650	13.65650		13.62560	13.62560		16.81	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future		13.72430	13.72430		13.69780	13.69780		16.80	0.00	2,744,860.00	200	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	514.19260	0.51419	527.83490	0.52783	514.193	15.74	0.33	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	446.15260	0.44615	446.43260	0.44643	446.153	19.27	0.30	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry		13.80580	13.80580		13.78010	13.78010		17.02	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 25/04/2018	Any day expiry	15.00	Put	1,805.14310		1.80514		1,826.24280	1.82624	1,805.143	18.63	0.63	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	454.46950		0.45447		451.37770	0.45138	454.469	19.66	0.29	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.84200		13.84200		13.81550	13.81550		17.14	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.85100		13.85100		13.82440	13.82440		17.14	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.92790		13.92790		13.89970	13.89970		17.28	0.00	5,988,997.00	430	2,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	45.50130		0.04550		0.00000	0.00000	45.501	13.55	0.05	521,449.11	750	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	584.89500		0.58489		0.00000	0.00000	584.895	16.18	0.33	3,430,715.28	750	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	888.93940		0.88894		894.19090	0.89419	888.939	16.91	0.42	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	461.95120		0.46195		0.00000	0.00000	461.951	20.25	0.27	2,851,204.44	750	750.00
\$ / R	On 13/08/2018	Any day expiry			14.05450		14.05450		14.02370	14.02370		17.53	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.13360		14.13360		14.10120	14.10120		17.67	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.26250		14.26250		14.22740	14.22740		17.81	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.33260		14.33260		14.29600	14.29600		17.92	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.47050		14.47050		14.43110	14.43110		18.06	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.54510		14.54510		14.50410	14.50410		18.09	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.12120		13.12120		13.08460	13.08460		16.90	0.00	262,424.00	20	573.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.32570		13.32570		13.28850	13.28850		16.68	0.00	133,257.00	10	27.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.53010		13.53010		13.49260	13.49260		16.80	0.00	243,541.80	18	15.00
£ / R	On 31/03/2017	Any day expiry			16.08200		16.08200		16.14330	16.14330		22.60	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			16.12190		16.12190		16.18670	16.18670		19.27	0.00	0.00	0	61.00
£ / R	On 24/04/2017	Any day expiry			16.14700		16.14700		16.14800	16.14800		18.01	0.00	161,480.00	10	10.00
£ / R	On 25/04/2017	Any day expiry			16.15830		16.15830		16.22340	16.22340		18.01	0.00	0.00	0	204.00
£ / R	On 28/04/2017	Any day expiry			16.16960		16.16960		16.23410	16.23410		17.92	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.33380		16.33380		16.39810	16.39810		17.16	0.00	82,273,350.60	5,037	57,741.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	462.52880		0.46253		498.49780	0.49850	462.529	17.45	0.47	0.00	0	600.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.62900		16.62900		16.69380	16.69380		16.95	0.00	66,516.00	4	1,790.00
£ / R	On 18/12/2017	Foreign Exchange Future			16.92900		16.92900		16.99470	16.99470		16.21	0.00	0.00	0	818.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11854		0.11854		0.11886	0.11886		18.29	0.00	0.00	0	3,804.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12090		0.12090		0.12121	0.12121		16.41	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12333		0.12333		0.12364	0.12364		13.78	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			13.91910		13.91910		14.00860	14.00860		25.78	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry			13.95770		13.95770		14.05050	14.05050		19.42	0.00	0.00	0	45.00
€ / R	On 28/04/2017	Any day expiry			13.97920		13.97920		14.07190	14.07190		17.28	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.16230		14.16230		14.25510	14.25510		16.14	0.00	86,659,113.70	6,119	110,713.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.44930		14.44930		14.54340	14.54340		15.88	0.00	14,449.30	1	7,478.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.74220		14.74220		14.83900	14.83900		15.89	0.00	0.00	0	1,495.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	417.41310		0.41741		393.88590	0.39389	417.413	14.97	0.32	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	350.94900		0.35095		381.89860	0.38190	350.949	18.17	0.27	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.03240		15.03240		15.14670	15.14670		15.93	0.00	0.00	0	654.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 17/12/2025	Interest Rate Swap	96.98341	96.98341	96.98341	96.97235	96.97235				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	94.05344	94.05344	94.05344	94.04307	94.04307				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	92.84077	92.84077	92.84077	92.82359	92.82359				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	94.98389	94.98389	94.98389	94.95225	94.95225				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	98.71395	98.71395	98.71395	98.66886	98.66886				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	97.32416	97.32416	97.32416	97.27161	97.27161				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	99.36380	99.36380	99.36380	99.31203	99.31203				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60707	99.60707	99.60707	99.60707	99.60707				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61773	99.61773	99.61773	99.61744	99.61744				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.85048	99.85048	99.85048	99.84830	99.84830				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.84902	99.84902	99.84902	99.84185	99.84185				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	100.08291	100.08291	100.08291	100.07450	100.07450				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.87715	99.87715	99.87715	99.87528	99.87528				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.13222	99.13222	99.13222	99.12484	99.12484				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.76884	98.76884	98.76884	98.76021	98.76021				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.79025	98.79025	98.79025	98.77882	98.77882				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.25000	99.25000	99.25000	99.24000	99.24000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.71393	99.71393	99.71393	99.71610	99.71610				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.18629	100.18629	100.18629	100.20119	100.20119				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.26535	97.26535	97.26535	97.30908	97.30908				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.57615	96.57615	96.57615	96.62446	96.62446				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.85792	95.85792	95.85792	95.90558	95.90558				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.11564	96.11564	96.11564	96.15733	96.15733				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.35971	98.35971	98.35971	98.39506	98.39506				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.55424	98.55424	98.55424	98.58667	98.58667				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.79373	99.79373	99.79373	99.82853	99.82853				0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	531.49100	531.49100	531.49100	530.21300	530.21300				0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	541.64300	541.64300	541.64300	540.34000	540.34000				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	552.26900	552.26900	552.26900	550.94200	550.94200				0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	613.41000	613.41000	613.41000	611.16100	611.16100				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	625.12600	625.12600	625.12600	622.83500	622.83500				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	637.39100	637.39100	637.39100	635.05500	635.05500				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	557.07000	557.07000	557.07000	554.74200	554.74200				0.00	0.00	0	593.00
ALBI	On 03/08/2017	Index Future	567.71000	567.71000	567.71000	565.33800	565.33800				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	578.84900	578.84900	578.84900	576.43100	576.43100				0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.03680	10.03680	10.03680	9.98320	9.98320			13.37	0.00	481,766.40	48	23,826.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.17810	10.17810	10.17810	10.12380	10.12380			13.17	0.00	0.00	0	1,735.00

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		10.32160	10.32160		10.26650	10.26650		12.88	0.00	0.00	0	53.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		9.81940	9.81940		9.79680	9.79680		14.29	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		9.98650	9.98650		9.96310	9.96310		14.08	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.15570	10.15570		10.13200	10.13200		13.96	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.22490	13.22490		13.35170	13.35170		16.37	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.51050	13.51050		13.64070	13.64070		16.38	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.80450	13.80450		13.93830	13.93830		16.56	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.89670	1.89670		1.89420	1.89420		16.06	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.91370	1.91370		1.91140	1.91140		15.63	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.93030	1.93030		1.92840	1.92840		15.53	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry		1.88810	1.88810		1.88550	1.88550		18.22	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.91120	1.91120		1.92400	1.92400		15.71	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		10.44653	78.23171		10.50487	77.85948			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future		10.52541	79.72595		10.58567	79.34672			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.60365	77.49747		10.66589	77.11104			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		10.59734	82.02954		10.65585	81.60137			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		10.67494	83.59639		10.73533	83.16018			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.75092	80.97474		10.81328	80.53020			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 04/05/2017	GOVI	555.04600		555.04600		552.72500	552.72500			0.00	0.00	0	400.00
GOVI	On 03/08/2017	GOVI	565.64800		565.64800		563.28200	563.28200			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	576.74600		576.74600		574.33400	574.33400			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.69170		1.69170		1.68740	1.68740		16.80	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.72050		1.72050		1.71590	1.71590		16.08	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.74850		1.74850		1.74370	1.74370		16.43	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	128.17446		128.17446		128.40777	128.40777			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	129.30095		129.30095		129.53862	129.53862			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	131.86729		131.86729		132.11027	132.11027			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	100.01692		100.01692		99.98341	99.98341			0.00	0.00	0	2,272.00
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	105.66190		105.66190		105.62674	105.62674			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	107.69969		107.69969		107.66357	107.66357			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	108.74701		108.74701		108.71072	108.71072			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	131.22800		131.22800		131.18413	131.18413			0.00	5,642,804.00	43	20,596.00
I2038	On 03/08/2017	Bond Future	132.24524		132.24524		132.20025	132.20025			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	134.87014		134.87014		134.82472	134.82472			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	129.72367		129.72367		129.68019	129.68019			0.00	0.00	0	20,203.00
I2046	On 03/08/2017	Bond Future	132.22530		132.22530		132.18087	132.18087			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	133.24541		133.24541		133.20090	133.20090			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	138.85380		138.85380		139.12625	139.12625			0.00	0.00	0	24,094.00
I2050	On 03/08/2017	Bond Future	139.85296		139.85296		140.13031	140.13031			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	142.62854		142.62854		142.91227	142.91227			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future	249.40300		249.40300		249.71300	249.71300			0.00	0.00	0	925.00
IGOV	On 03/08/2017	Index Future	254.21200		254.21200		254.52800	254.52800			0.00	0.00	0	297.00
IGOV	On 02/11/2017	Index Future	259.25700		259.25700		259.58000	259.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/08/2017			Jibar Tradeable Future	7.31000	92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017			Jibar Tradeable Future	7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017			Jibar Tradeable Future	7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018			Jibar Tradeable Future	7.25000	92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018			Jibar Tradeable Future	7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018			Jibar Tradeable Future	7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018			Jibar Tradeable Future	7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019			Jibar Tradeable Future	7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
KES / R	On 19/06/2017			Foreign Exchange Future	0.12550	0.12550		0.12530	0.12530			0.00	0.00	0	0.00
KES / R	On 18/09/2017			Foreign Exchange Future	0.12520	0.12520		0.12520	0.12520			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017			Foreign Exchange Future	0.12420	0.12420		0.12520	0.12520			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017			Foreign Exchange Future	9.19700	9.19700		9.18710	9.18710		13.50	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017			Foreign Exchange Future	9.32100	9.32100		9.31100	9.31100		13.28	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017			Foreign Exchange Future	9.44630	9.44630		9.43620	9.43620		13.43	0.00	0.00	0	0.00
PULA / R	On 19/06/2017			Foreign Exchange Future	1.26510	1.26510		1.26520	1.26520			0.00	0.00	0	0.00
PULA / R	On 18/09/2017			Foreign Exchange Future	1.28050	1.28050		1.28060	1.28060			0.00	0.00	0	0.00
PULA / R	On 18/12/2017			Foreign Exchange Future	1.29490	1.29490		1.29480	1.29480			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017			Foreign Exchange Future	1.24480	1.24480		1.25320	1.25320			0.00	62,240.00	50	4,048.00
QUANTO £ / \$	On 18/09/2017			Foreign Exchange Future	1.24790	1.24790		1.25630	1.25630			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017			Foreign Exchange Future	1.25120	1.25120		1.25960	1.25960			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017			Foreign Exchange Future	1.07930	1.07930		1.08950	1.08950			0.00	86,344.00	80	32,879.00
QUANTO € / \$	On 18/09/2017			Foreign Exchange Future	1.08430	1.08430		1.09440	1.09440			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017			Foreign Exchange Future	1.08960	1.08960		1.09980	1.09980			0.00	0.00	0	0.00
R186	On 04/05/2017			Bond Future	8.68744	115.64528		8.74988	115.21395		7.96	0.00	610,028,852.00	5,275	109,710.00
R186	On 04/05/2017	8.44	Call	Bond Future	492.98000	0.49298		394.99000	0.39499	492.980	7.94	0.28	0.00	0	500.00
R186	On 04/05/2017	8.70	Call	Bond Future	1,214.24000	1.21424		1,019.94000	1.01994	1,214.240	8.08	0.52	0.00	0	500.00
R186	On 04/05/2017	8.94	Put	Bond Future	513.21000	0.51321		657.46000	0.65746	513.210	8.22	0.28	0.00	0	500.00
R186	On 04/05/2017	8.95	Put	Bond Future	494.93000	0.49493		635.66000	0.63566	494.930	8.23	0.27	0.00	0	5,209.00
R186	On 04/05/2017	9.20	Put	Bond Future	182.62000	0.18262		250.95000	0.25095	182.620	8.38	0.12	0.00	0	5,209.00
R186	On 03/08/2017			Bond Future	8.72615	112.55135		8.79117	112.11186		8.22	0.00	0.00	0	133.00
R186	On 03/08/2017	8.85	Put	Bond Future	1,832.62000	1.83262		2,037.43000	2.03743	1,832.620	8.43	0.43	0.00	0	750.00
R186	On 03/08/2017	9.35	Put	Bond Future	781.21000	0.78121		893.20000	0.89320	781.210	8.74	0.23	0.00	0	750.00
R186	On 03/08/2017	9.50	Put	Bond Future	588.65000	0.58865		678.87000	0.67887	588.650	8.83	0.18	0.00	0	6,500.00
R186	On 02/11/2017			Bond Future	8.75736	114.75982		8.82505	114.31209		8.06	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R208		On 21/12/2026	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197		On 04/05/2017	Bond Future		299.95157	299.95157	299.85279	299.85279			0.00	0.00	0	1,063.00
R197		On 03/08/2017	Bond Future		298.78346	298.78346	298.68248	298.68248			0.00	0.00	0	0.00
R197		On 02/11/2017	Bond Future		304.71371	304.71371	304.61225	304.61225			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		245.64607	245.64607	246.83635	246.83635			0.00	0.00	0	33,747.00
R202		On 03/08/2017	Bond Future		246.69046	246.69046	247.90352	247.90352			0.00	0.00	0	0.00
R202		On 02/11/2017	Bond Future		251.58662	251.58662	252.82479	252.82479			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		8.18581	99.47241	8.24287	99.21619		5.70	0.00	22,281,819.84	224	19,407.00
R2023		On 03/08/2017	Bond Future		8.20725	101.37239	8.26747	101.11137		5.52	0.00	0.00	0	0.00
R2023		On 02/11/2017	Bond Future		8.22411	99.42976	8.28775	99.16389		4.98	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		7.35570	101.48666	7.38042	101.47802		0.28	0.00	0.00	0	31,101.00
R203		On 15/09/2017	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2030		On 04/05/2017	Bond Future		9.07954	94.09356	9.14198	93.65541			0.00	17,313,215.04	184	31,886.00
R2030		On 03/08/2017	Bond Future		9.12594	91.88408	9.19053	91.43763			0.00	0.00	0	0.00
R2030		On 02/11/2017	Bond Future		9.16198	93.68718	9.22869	93.23226			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		9.23867	92.94993	9.30098	92.48144		11.66	0.00	0.00	0	22,637.00
R2032		On 03/08/2017	Bond Future		9.28357	94.72530	9.34786	94.24795		11.59	0.00	0.00	0	0.00
R2032		On 02/11/2017	Bond Future		9.32456	92.42509	9.39088	91.93871		11.48	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		9.40911	97.09153	9.47143	96.57852			0.00	0.00	0	8,195.00
R2035		On 03/08/2017	Bond Future		9.45526	98.94607	9.51949	98.42338			0.00	0.00	0	0.00
R2035		On 02/11/2017	Bond Future		9.49979	96.38505	9.56597	95.85242			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		9.49101	93.51098	9.54842	93.03984		13.25	0.00	0.00	0	53,772.00
R2037		On 03/08/2017	Bond Future		9.54171	91.03999	9.60088	90.55988		13.80	0.00	0.00	0	160.00
R2037		On 02/11/2017	Bond Future		9.58325	92.82654	9.64412	92.33732		13.78	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		7.50068	103.78937	7.55895	103.70162		1.22	0.00	145,305,118.00	1,400	28,589.00
R204		On 03/08/2017	Bond Future		7.45537	101.73154	7.52483	101.64221		1.23	0.00	0.00	0	0.00
R204		On 02/11/2017	Bond Future		7.33520	103.72772	7.42056	103.63694		0.80	0.00	0.00	0	0.00
R204		On 21/12/2018	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017		Bond Future	9.52066	97.60207		9.57804	97.09497		13.96	0.00	0.00	0	9,680.00
R2040	On 03/08/2017		Bond Future	9.57056	94.95870		9.62966	94.44204		14.55	0.00	0.00	0	0.00
R2040	On 02/11/2017		Bond Future	9.61149	96.82215		9.67226	96.29562		14.53	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	9.55517	94.61212		9.61249	94.10022		14.71	0.00	0.00	0	23,791.00
R2044	On 03/08/2017		Bond Future	9.60386	92.03693		9.66286	91.51535		15.35	0.00	0.00	0	0.00
R2044	On 02/11/2017		Bond Future	9.64387	93.84308		9.70449	93.31155		15.36	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	9.53274	93.89531		9.58984	93.37138		15.35	0.00	0.00	0	72,722.00
R2048	On 03/08/2017		Bond Future	9.57568	95.68866		9.63437	95.15494		15.32	0.00	0.00	0	170.00
R2048	On 02/11/2017		Bond Future	9.61700	93.12726		9.67732	92.58328		15.34	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	7.67578	101.25151		7.73875	101.10226		2.17	0.00	1,620,024.16	16	76,368.00
R207	On 03/08/2017		Bond Future	7.67277	99.54220		7.74283	99.39023		2.19	0.00	0.00	0	0.00
R207	On 03/08/2017	8.19	Call	1,271.03000	1.27103	1,154.03000	1.15403	1,271.030	2.32	0.80	0.00	0	51.00	
R207	On 02/11/2017		Bond Future	7.63088	101.49549		7.70937	101.34081		1.79	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	7.81046	97.20647		7.87780	96.98906		3.53	0.00	83,791,977.14	862	23,301.00
R208	On 03/08/2017		Bond Future	7.81466	99.06315		7.88719	98.84170		3.51	0.00	0.00	0	0.00
R208	On 02/11/2017		Bond Future	7.80336	97.60421		7.88181	97.37869		2.96	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	9.40776	72.99816		9.46485	72.60664		13.68	0.00	583,985.28	8	62,417.00
R209	On 04/05/2017	8.93	Call	235.29000	0.23529	191.33000	0.19133	235.290	13.64	0.15	0.00	0	1,130.00	
R209	On 04/05/2017	9.33	Put	1,571.90000	1.57190	1,816.60000	1.81660	1,571.900	14.00	0.56	0.00	0	1,130.00	
R209	On 04/05/2017	9.63	Put	677.31000	0.67731	825.14000	0.82514	677.310	14.29	0.31	0.00	0	1,130.00	
R209	On 03/08/2017		Bond Future	9.45062	74.39246		9.50930	73.99356		13.66	0.00	0.00	0	0.00
R209	On 02/11/2017		Bond Future	9.49002	72.70148		9.55032	72.29500		13.71	0.00	0.00	0	0.00
R209	On 02/11/2017	8.30	Call	514.09000	0.51409	462.32000	0.46232	514.090	13.15	0.14	0.00	0	2,800.00	
R209	On 02/11/2017	9.00	Call	1,689.14000	1.68914	1,557.56000	1.55756	1,689.140	13.56	0.35	0.00	0	2,800.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/11/2017	Bond Future	10.00	Put	1,761.79000	1.76179	1,900.87000	1.90087	1,761.790	14.40	0.32	0.00	0	3,360.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			186.45183	186.45183	185.85648	185.85648			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			190.04753	190.04753	189.44050	189.44050			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			191.38758	191.38758	190.76936	190.76936			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			148.52468	148.52468	148.67621	148.67621			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future			149.33911	149.33911	149.49335	149.49335			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			152.30324	152.30324	152.46128	152.46128			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			9.11677	84.87350	9.17891	84.44869		11.31	0.00	0.00	0	45,201.00
R213	On 03/08/2017	Bond Future			9.15663	86.49458	9.22072	86.06175		11.27	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.19466	84.64054	9.26076	84.19943		11.22	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			9.47715	73.26933	9.53417	72.85909		14.59	0.00	26,596,766.79	363	35,312.00
R214	On 03/08/2017	Bond Future			9.51850	74.66884	9.57708	74.25078		14.59	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.55826	72.83634	9.61840	72.41038		14.61	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			22,128.12000	22,128.12000	22,178.09000	22,178.09000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future			9.41050	9.41050	9.40050	9.40050		14.43	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future			3.50870	3.50870	3.52970	3.52970		16.32	0.00	69,472,260.00	19,800	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future			1.33530	1.33530	1.33480	1.33480			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future			1.31440	1.31440	1.32600	1.32600			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future			1.29600	1.29600	1.29570	1.29570			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											5,111,145,471.24	429,366	3,064,899.00
Grand Total:											5,111,145,471.24	429,366	3,064,899.00