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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 15/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 15/02/2017	Any day expiry	13.03750	13.03750		13.20300	13.20300		18.82	0.00	0.00	0	0.00
\$ / R	On 16/02/2017	Any day expiry	13.03970	13.03970		13.14980	13.14980		18.69	0.00	0.00	0	0.00
\$ / R	On 16/02/2017	Any day expiry	13.23	Put	199.80760	0.19981	126.17010	0.12617	199.808	23.52	0.88	0	20,000.00
\$ / R	On 17/02/2017	Any day expiry	13.03970	13.03970		13.14990	13.14990		17.90	0.00	0.00	0	788.00
\$ / R	On 17/02/2017	Any day expiry	13.61	Put	573.66860	0.57367	470.68650	0.47069	573.669	30.51	0.97	2,564	25,000.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	1,280.34600	1.28035	1,170.62360	1.17062	1,280.346	38.15	1.00	1,500	0.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	0.02990	0.00003	0.09330	0.00009	0.030	54.45	0.00	0	1,500.00
\$ / R	On 22/02/2017	Any day expiry	13.04760	13.04760		13.15970	13.15970		15.74	0.00	0.00	0	0.00
\$ / R	On 22/02/2017	Any day expiry	13.85	Call	3.49980	0.00350	5.30890	0.00531	3.500	21.64	0.02	0	5,000.00
\$ / R	On 23/02/2017	Any day expiry	13.04880	13.04880		13.16170	13.16170		15.93	0.00	0.00	0	0.00
\$ / R	On 23/02/2017	Any day expiry	13.30	Call	44.62710	0.04463	78.67660	0.07868	44.627	17.29	0.23	0	45,000.00
\$ / R	On 23/02/2017	Any day expiry	13.46	Put	433.16510	0.43317	338.59860	0.33860	433.165	18.16	0.87	0	36,000.00
\$ / R	On 23/02/2017	Any day expiry	13.60	Call	11.54050	0.01154	21.30290	0.02130	11.540	18.93	0.07	0	90,000.00
\$ / R	On 23/02/2017	Any day expiry	13.90	Call	3.75490	0.00375	5.74800	0.00575	3.755	21.47	0.02	0	45,000.00
\$ / R	On 24/02/2017	Any day expiry	13.04990	13.04990		13.16370	13.16370		16.08	0.00	0.00	0	3,920.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	471.58850	0.47159	373.90570	0.37391	471.588	18.11	0.88	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 24/02/2017	Any day expiry	15.20	Call	0.09930	0.00010	0.19840	0.00020	0.099	29.84	0.00	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			13.05340	13.05340	13.17100	13.17100		15.58	0.00	0.00	0	1,673.00
\$ / R	On 28/02/2017	Any day expiry			13.05610	13.05610	13.17350	13.17350		15.72	0.00	0.00	0	1,153.00
\$ / R	On 01/03/2017	Any day expiry			13.05880	13.05880	13.17590	13.17590		15.83	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.09120	13.09120	13.20530	13.20530		15.83	0.00	1,328,638,979.20	101,491	396,952.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	13.25980	0.01326	10.23490	0.01023	13.260	16.60	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	31.59860	0.03160	22.99050	0.02299	31.599	15.01	0.12	0.00	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	83.00020	0.08300	58.82760	0.05883	83.000	15.35	0.25	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	170.86330	0.17086	128.34470	0.12834	170.863	15.68	0.42	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	175.43390	0.17543	132.08250	0.13208	175.434	15.70	0.43	0.00	0	95,792.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	189.58810	0.18959	143.72170	0.14372	189.588	15.74	0.45	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	194.45350	0.19445	147.74400	0.14774	194.453	15.75	0.45	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	225.18190	0.22518	173.38790	0.17339	225.182	15.83	0.50	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	254.33050	0.25433	196.73900	0.19674	254.330	16.01	0.53	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	285.20450	0.28520	221.88740	0.22189	285.205	16.20	0.57	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	158.91280	0.15891	205.87820	0.20588	158.913	16.38	0.40	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	317.71280	0.31771	250.57820	0.25058	317.713	16.38	0.60	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	324.40260	0.32440	256.52370	0.25652	324.403	16.41	0.61	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	66.39420	0.06639	89.55050	0.08955	66.394	17.82	0.20	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	59.36420	0.05936	80.40290	0.08040	59.364	18.01	0.18	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	36.59680	0.03660	51.83490	0.05183	36.597	18.54	0.12	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	34.80440	0.03480	49.52860	0.04953	34.804	18.59	0.11	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	29.16310	0.02916	42.21180	0.04221	29.163	18.76	0.10	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	28.43180	0.02843	41.25620	0.04126	28.432	18.78	0.09	0.00	0	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	937.23180	0.93723	835.95620	0.83596	937.232	18.78	0.91	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	1,030.82000	1.03082	927.49510	0.92750	1,030.820	19.02	0.92	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	16.57710	0.01658	25.45920	0.02546	16.577	19.29	0.06	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	13.11810	0.01312	20.69460	0.02069	13.118	19.50	0.05	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,221.91810	1.22192	1,115.39460	1.11539	1,221.918	19.50	0.95	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	10.10340	0.01010	16.44590	0.01645	10.103	19.74	0.04	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,318.90340	1.31890	1,211.14590	1.21115	1,318.903	19.74	0.96	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	9.25250	0.00925	15.00490	0.01500	9.253	19.89	0.03	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,358.05250	1.35805	1,249.70490	1.24970	1,358.053	19.89	0.97	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	8.11820	0.00812	13.08120	0.01308	8.118	20.13	0.03	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	7.94420	0.00794	12.78060	0.01278	7.944	20.16	0.03	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	6.27820	0.00628	9.90170	0.00990	6.278	20.59	0.02	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	3.67840	0.00368	5.45410	0.00545	3.678	21.59	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	3.46550	0.00347	5.09560	0.00510	3.466	21.70	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	3.14060	0.00314	4.55160	0.00455	3.141	21.89	0.01	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	2.90530	0.00291	4.16030	0.00416	2.905	22.05	0.01	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	2.39960	0.00240	3.32860	0.00333	2.400	22.43	0.01	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	2,140.68530	2.14069	2,027.20060	2.02720	2,140.685	22.93	0.99	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,270.29360	2.27029	2,156.58770	2.15659	2,270.294	23.43	0.99	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	1.21370	0.00121	1.46280	0.00146	1.214	23.89	0.00	0.00	0	30,000.00

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 13/03/2017	Foreign Exchange Future	15.50	Call	1.17320	0.00117	1.40260	0.00140	1.173	23.97	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,609.64490	2.60964	2,495.62780	2.49563	2,609.645	24.74	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,649.65370	2.64965	2,535.55560	2.53556	2,649.654	25.08	1.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.86830	0.00087	0.75850	0.00076	0.868	25.58	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.92160	0.00092	0.71480	0.00071	0.922	27.26	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.98870	0.00099	0.76350	0.00076	0.989	29.11	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	1.08640	0.00109	0.83570	0.00084	1.086	31.46	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,659.98560	3.65999	3,545.60990	3.54561	3,659.986	33.56	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	1.29620	0.00130	0.99330	0.00099	1.296	35.66	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.78140	0.00078	0.74870	0.00075	0.781	36.08	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.07080	0.00007	0.06200	0.00006	0.071	36.08	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.06930	0.00007	0.06060	0.00006	0.069	36.08	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.01920	0.00002	0.01600	0.00002	0.019	36.08	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00780	0.00001	0.00630	0.00001	0.008	36.08	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00000	0.00000	0.00000	0.00000	0.000	36.08	0.00	0.00	0	1,800.00
\$ / R	On 16/03/2017	Any day expiry			13.09930	13.09930	13.08040	13.08040		15.99	0.00	0.00	0	0.00
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	44.99360	0.04499	0.00000	0.00000	44.994	18.83	0.13	34,479,934.40	20,000	20,000.00
\$ / R	On 29/03/2017	Any day expiry			13.13020	13.13020	13.24350	13.24350		16.20	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	530.98670	0.53099	452.26380	0.45226	530.987	17.31	0.67	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	4.67440	0.00467	6.40590	0.00641	4.674	21.44	0.01	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.13490	13.13490	13.24820	13.24820		16.27	0.00	512,142.00	39	4,271.00
\$ / R	On 11/04/2017	Any day expiry			13.16070	13.16070	13.27420	13.27420		16.23	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.16300	13.16300	13.27660	13.27660		16.24	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	174.32110	0.17432	204.21540	0.20422	174.321	17.71	0.31	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	148.56450	0.14856	174.05690	0.17406	148.565	18.06	0.27	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	905.07060	0.90507	811.99310	0.81199	905.071	18.52	0.78	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	2.20250	0.00220	3.15790	0.00316	2.203	25.28	0.01	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.16540	13.16540	13.27900	13.27900		16.28	0.00	0.00	0	697.00
\$ / R	On 18/04/2017	Any day expiry			13.17710	13.17710	13.29080	13.29080		16.23	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.18430	13.18430	13.29810	13.29810		16.45	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.19380	13.19380	13.30780	13.30780		16.43	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	570.42920	0.57043	499.41320	0.49941	570.429	17.23	0.61	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	792.54540	0.79255	709.90310	0.70990	792.545	18.03	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	1,037.28600	1.03729	946.03100	0.94603	1,037.286	18.81	0.78	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	41.93550	0.04194	50.06970	0.05007	41.936	20.96	0.08	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	20.17820	0.02018	23.95810	0.02396	20.178	22.23	0.04	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	5.41040	0.00541	7.42620	0.00743	5.410	23.33	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.20100	13.20100	13.31510	13.31510		16.48	0.00	0.00	0	2,200.00
\$ / R	On 04/05/2017	Any day expiry			13.21540	13.21540	13.32960	13.32960		16.47	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	252.84830	0.25285	293.77560	0.29378	252.848	17.61	0.36	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.23210	13.23210	13.34650	13.34650		16.63	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.26770	13.26770	13.38270	13.38270		16.68	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	606.92550	0.60693	543.77150	0.54377	606.926	17.25	0.56	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	41.26860	0.04127	48.38690	0.04839	41.269	22.38	0.06	0.00	0	60.00

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\$ / R			On 19/06/2017	Foreign Exchange Future			13.32440	13.32440	13.44050	13.44050		16.71	0.00	84,476,696.00	6,340	218,539.00
\$ / R	12.71	Put	On 19/06/2017	Foreign Exchange Future	232.03090	0.23203	202.77110	0.20277	232.031	15.79	0.29	0.00	0	17,600.00		
\$ / R	13.00	Put	On 19/06/2017	Foreign Exchange Future	351.44630	0.35145	310.07100	0.31007	351.446	16.24	0.38	0.00	0	69,520.00		
\$ / R	13.50	Call	On 19/06/2017	Foreign Exchange Future	450.58250	0.45058	505.51020	0.50551	450.583	17.12	0.47	0.00	0	3,000.00		
\$ / R	13.69	Put	On 19/06/2017	Foreign Exchange Future	751.90630	0.75191	684.43040	0.68443	751.906	17.52	0.58	0.00	0	250.00		
\$ / R	13.83	Put	On 19/06/2017	Foreign Exchange Future	850.44640	0.85045	778.65770	0.77866	850.446	17.81	0.62	0.00	0	2,280.00		
\$ / R	13.87	Put	On 19/06/2017	Foreign Exchange Future	879.45120	0.87945	806.47920	0.80648	879.451	17.89	0.63	0.00	0	30,000.00		
\$ / R	14.00	Put	On 19/06/2017	Foreign Exchange Future	976.26320	0.97626	899.49640	0.89950	976.263	18.16	0.66	0.00	0	69,000.00		
\$ / R	14.00	Call	On 19/06/2017	Foreign Exchange Future	300.66320	0.30066	339.99640	0.34000	300.663	18.16	0.34	0.00	0	500.00		
\$ / R	14.11	Put	On 19/06/2017	Foreign Exchange Future	1,061.05310	1.06105	981.12430	0.98112	1,061.053	18.40	0.68	0.00	0	2,850.00		
\$ / R	14.13	Put	On 19/06/2017	Foreign Exchange Future	1,076.71590	1.07672	996.27220	0.99627	1,076.716	18.44	0.69	0.00	0	17,600.00		
\$ / R	14.18	Put	On 19/06/2017	Foreign Exchange Future	1,116.19320	1.11619	1,034.48250	1.03448	1,116.193	18.55	0.70	0.00	0	1,400.00		
\$ / R	14.23	Put	On 19/06/2017	Foreign Exchange Future	1,156.11020	1.15611	1,073.17140	1.07317	1,156.110	18.66	0.71	0.00	0	2,000.00		
\$ / R	14.26	Call	On 19/06/2017	Foreign Exchange Future	244.66530	0.24467	277.10800	0.27711	244.665	18.72	0.29	0.00	0	3,156.00		
\$ / R	14.33	Put	On 19/06/2017	Foreign Exchange Future	1,237.19460	1.23719	1,151.91660	1.15192	1,237.195	18.88	0.73	0.00	0	3,000.00		
\$ / R	14.50	Call	On 19/06/2017	Foreign Exchange Future	202.94450	0.20294	230.12930	0.23013	202.945	19.24	0.24	0.00	0	2,500.00		
\$ / R	14.89	Put	On 19/06/2017	Foreign Exchange Future	1,714.64610	1.71465	1,620.11450	1.62011	1,714.646	19.99	0.81	0.00	0	1,297.00		
\$ / R	15.15	Call	On 19/06/2017	Foreign Exchange Future	121.20560	0.12121	138.91710	0.13892	121.206	20.44	0.15	0.00	0	1,000.00		
\$ / R	15.40	Call	On 19/06/2017	Foreign Exchange Future	99.73810	0.09974	114.37080	0.11437	99.738	20.88	0.13	0.00	0	5,000.00		
\$ / R	15.50	Call	On 19/06/2017	Foreign Exchange Future	92.36640	0.09237	105.92250	0.10592	92.366	21.05	0.12	0.00	0	1,000.00		
\$ / R	15.50	Put	On 19/06/2017	Foreign Exchange Future	2,267.96640	2.26797	2,165.42250	2.16542	2,267.966	21.05	0.88	0.00	0	150.00		
\$ / R	15.78	Put	On 19/06/2017	Foreign Exchange Future	2,530.39240	2.53039	2,425.23800	2.42524	2,530.392	21.54	0.90	0.00	0	3,155.00		
\$ / R	15.78	Call	On 19/06/2017	Foreign Exchange Future	74.79240	0.07479	85.73800	0.08574	74.792	21.54	0.10	0.00	0	19,880.00		
\$ / R	15.85	Call	On 19/06/2017	Foreign Exchange Future	71.01660	0.07102	81.39400	0.08139	71.017	21.66	0.09	0.00	0	3,000.00		
\$ / R	15.86	Call	On 19/06/2017	Foreign Exchange Future	70.49590	0.07050	80.79320	0.08079	70.496	21.68	0.09	0.00	0	30,000.00		
\$ / R	16.00	Call	On 19/06/2017	Foreign Exchange Future	63.98150	0.06398	72.90060	0.07290	63.981	21.95	0.09	0.00	0	5,000.00		
\$ / R	16.10	Call	On 19/06/2017	Foreign Exchange Future	60.18220	0.06018	67.80080	0.06780	60.182	22.18	0.08	0.00	0	1,400.00		
\$ / R	16.20	Call	On 19/06/2017	Foreign Exchange Future	56.67890	0.05668	63.35920	0.06336	56.679	22.41	0.08	0.00	0	69,520.00		
\$ / R	16.26	Call	On 19/06/2017	Foreign Exchange Future	54.70720	0.05471	61.00610	0.06101	54.707	22.55	0.07	0.00	0	2,850.00		
\$ / R	16.73	Call	On 19/06/2017	Foreign Exchange Future	42.09680	0.04210	45.98550	0.04599	42.097	23.63	0.06	0.00	0	2,000.00		
\$ / R	18.15	Call	On 19/06/2017	Foreign Exchange Future	13.57070	0.01357	16.04090	0.01604	13.571	24.94	0.02	0.00	0	1,297.00		
\$ / R	18.65	Call	On 19/06/2017	Foreign Exchange Future	8.05640	0.00806	9.60980	0.00961	8.056	24.94	0.01	0.00	0	150.00		
\$ / R	19.71	Call	On 19/06/2017	Foreign Exchange Future	2.54560	0.00255	3.09420	0.00309	2.546	24.94	0.00	0.00	0	3,155.00		
\$ / R			On 28/06/2017	Any day expiry	13.34570	13.34570	13.46220	13.46220		16.83	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 28/06/2017	Any day expiry	633.99290	0.63399	573.75750	0.57376	633.993	17.13	0.52	0.00	0	60.00		
\$ / R	16.24	Call	On 28/06/2017	Any day expiry	64.36950	0.06437	71.93460	0.07193	64.369	22.35	0.08	0.00	0	60.00		
\$ / R			On 30/06/2017	Any day expiry	13.35040	13.35040	13.46700	13.46700		16.83	0.00	0.00	0	0.00		
\$ / R			On 12/07/2017	Any day expiry	13.37870	13.37870	13.49590	13.49590		16.80	0.00	0.00	0	0.00		
\$ / R	13.95	Put	On 12/07/2017	Any day expiry	947.88890	0.94789	874.84830	0.87485	947.889	17.96	0.62	0.00	0	1,000.00		
\$ / R	17.98	Call	On 12/07/2017	Any day expiry	28.46730	0.02847	33.44370	0.03344	28.467	24.80	0.04	0.00	0	1,000.00		
\$ / R			On 21/07/2017	Any day expiry	13.39990	13.39990	13.51760	13.51760		16.89	0.00	0.00	0	70.00		
\$ / R			On 25/07/2017	Any day expiry	13.40940	13.40940	13.52730	13.52730		16.87	0.00	0.00	0	0.00		
\$ / R	13.20	Put	On 25/07/2017	Any day expiry	482.52900	0.48253	435.08520	0.43509	482.529	16.55	0.42	0.00	0	2,000.00		
\$ / R	14.30	Call	On 25/07/2017	Any day expiry	325.07910	0.32508	361.39000	0.36139	325.079	18.59	0.32	0.00	0	2,000.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 27/07/2017	Any day expiry			13.41410	13.41410		13.53210	13.53210		16.88	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/07/2017	Any day expiry	653.94080	0.65394	595.62890	0.59563	653.941	17.07	0.50	0.00	0	60.00			
\$ / R	16.53	Call	On 27/07/2017	Any day expiry	83.65650	0.08366	91.47710	0.09148	83.656	22.55	0.09	0.00	0	60.00			
\$ / R			On 31/07/2017	Any day expiry	13.42360	13.42360	13.54170	13.54170		16.86	0.00	0.00	0	890.00			
\$ / R			On 11/08/2017	Any day expiry	13.44950	13.44950	13.56820	13.56820		16.94	0.00	0.00	0	70.00			
\$ / R			On 29/08/2017	Any day expiry	13.49180	13.49180	13.61120	13.61120		16.99	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	672.39380	0.67239	616.70760	0.61671	672.394	16.99	0.48	0.00	0	60.00			
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	106.10810	0.10611	115.96100	0.11596	106.108	22.75	0.11	0.00	0	60.00			
\$ / R			On 18/09/2017	Foreign Exchange Future	13.53860	13.53860	13.65880	13.65880		17.06	0.00	27,578,128.20	2,037	17,596.00			
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	423.10970	0.42311	383.43480	0.38343	423.110	16.20	0.35	0.00	0	3,099.00			
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	626.20710	0.62621	574.52140	0.57452	626.207	16.82	0.44	0.00	0	500.00			
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	721.80130	0.72180	787.37490	0.78737	721.801	16.98	0.53	0.00	0	3,680.00			
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	843.01670	0.84302	780.53700	0.78054	843.017	17.41	0.52	0.00	0	960.00			
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	1,159.76510	1.15977	1,085.41400	1.08541	1,159.765	18.18	0.61	0.00	0	110.00			
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	1,233.91270	1.23391	1,156.89330	1.15689	1,233.913	18.35	0.63	0.00	0	110.00			
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	1,348.24820	1.34825	1,267.82160	1.26782	1,348.248	18.62	0.65	0.00	0	150.00			
\$ / R	16.00	Call	On 18/09/2017	Foreign Exchange Future	181.89500	0.18189	200.77030	0.20077	181.895	20.92	0.17	0.00	0	3,680.00			
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	150.72930	0.15073	163.67330	0.16367	150.729	21.59	0.14	0.00	0	960.00			
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	130.00640	0.13001	140.56390	0.14056	130.006	22.43	0.12	0.00	0	110.00			
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	121.34870	0.12135	130.90750	0.13091	121.349	22.85	0.11	0.00	0	650.00			
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	120.13310	0.12013	129.55370	0.12955	120.133	22.92	0.11	0.00	0	110.00			
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	77.28950	0.07729	87.68370	0.08768	77.289	24.12	0.07	0.00	0	3,099.00			
\$ / R			On 27/09/2017	Any day expiry	13.55970	13.55970	13.68020	13.68020		17.06	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	688.17520	0.68818	633.73750	0.63374	688.175	16.98	0.46	0.00	0	60.00			
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	126.64350	0.12664	135.00430	0.13500	126.644	23.06	0.11	0.00	0	60.00			
\$ / R			On 23/10/2017	Any day expiry	13.62060	13.62060	13.74210	13.74210		17.10	0.00	0.00	0	334.00			
\$ / R			On 27/10/2017	Any day expiry	13.63000	13.63000	13.75170	13.75170		17.19	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	701.80600	0.70181	649.05120	0.64905	701.806	16.96	0.44	0.00	0	60.00			
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	144.20700	0.14421	155.94860	0.15595	144.207	23.28	0.12	0.00	0	60.00			
\$ / R			On 13/11/2017	Any day expiry	13.66980	13.66980	13.79210	13.79210		17.14	0.00	0.00	0	70.00			
\$ / R			On 28/11/2017	Any day expiry	13.70480	13.70480	13.82800	13.82800		17.21	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	712.96810	0.71297	661.61720	0.66162	712.968	16.90	0.43	0.00	0	60.00			
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	167.61250	0.16761	179.15290	0.17915	167.613	23.54	0.13	0.00	0	60.00			
\$ / R			On 18/12/2017	Foreign Exchange Future	13.75150	13.75150	13.87590	13.87590		17.25	0.00	0.00	0	15,866.00			
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	146.26660	0.14627	129.63540	0.12964	146.267	14.90	0.14	0.00	0	20,403.00			
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	469.35000	0.46935	0.00000	0.00000	469.350	16.16	0.33	11,500,027.50	2,580	2,580.00			
\$ / R	13.23	Put	On 18/12/2017	Foreign Exchange Future	576.56000	0.57656	533.24260	0.53324	576.560	16.47	0.37	0.00	0	20,403.00			
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	638.07990	0.63808	591.70100	0.59170	638.080	16.65	0.39	0.00	0	52,000.00			
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	1,021.45140	1.02145	959.37030	0.95937	1,021.451	17.61	0.51	0.00	0	33,000.00			
\$ / R	14.09	Put	On 18/12/2017	Foreign Exchange Future	1,080.52020	1.08052	1,016.33370	1.01633	1,080.520	17.74	0.53	0.00	0	16,000.00			
\$ / R	14.15	Put	On 18/12/2017	Foreign Exchange Future	1,120.64890	1.12065	1,055.08120	1.05508	1,120.649	17.83	0.54	0.00	0	16,000.00			
\$ / R	14.18	Put	On 18/12/2017	Foreign Exchange Future	1,140.92970	1.14093	1,074.68140	1.07468	1,140.930	17.87	0.54	0.00	0	16,000.00			
\$ / R	14.50	Put	On 18/12/2017	Foreign Exchange Future	1,366.07130	1.36607	1,292.63460	1.29263	1,366.071	18.34	0.59	0.00	0	2,055.00			
\$ / R	14.53	Put	On 18/12/2017	Foreign Exchange Future	1,388.05020	1.38805	1,313.85990	1.31386	1,388.050	18.39	0.60	0.00	0	22,000.00			

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 18/12/2017	Foreign Exchange Future	15.00	Call	498.78050		0.49878		0.00000	0.00000	498.781	19.11	0.34	24,146,519.28	5,160	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	297.02000		0.29702		323.61750	0.32362	297.020	20.74	0.22	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	263.95960		0.26396		286.78490	0.28678	263.960	21.16	0.20	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	243.07590		0.24308		263.02560	0.26303	243.076	21.66	0.18	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	222.34500		0.22235		240.40470	0.24040	222.345	22.22	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	219.89310		0.21989		237.73000	0.23773	219.893	22.30	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	218.08710		0.21809		235.76040	0.23576	218.087	22.35	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	215.72110		0.21572		233.17230	0.23317	215.721	22.42	0.16	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	168.33210		0.16833		186.69700	0.18670	168.332	23.63	0.12	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.76080		13.76080		13.88550	13.88550		17.26	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	721.16940		0.72117		670.44520	0.67045	721.169	16.88	0.42	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	176.73560		0.17674		193.48280	0.19348	176.736	23.62	0.13	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.88450		13.88450		14.01250	14.01250		17.32	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.88920		13.88920		14.01730	14.01730		17.38	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.96350		13.96350		14.09420	14.09420		17.56	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.04930		14.04930		14.18300	14.18300		17.80	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,729.96350		1.72996		1,654.77060	1.65477	1,729.964	18.95	0.58	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	597.20180		0.59720		643.63060	0.64363	597.202	19.94	0.33	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.08640		14.08640		14.22140	14.22140		17.91	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.09570		14.09570		14.23100	14.23100		17.92	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.17450		14.17450		14.31270	14.31270		18.04	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	865.75660		0.86576		818.89170	0.81889	865.757	17.37	0.39	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.30440		14.30440		14.44720	14.44720		18.27	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.38550		14.38550		14.53120	14.53120		18.41	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.51770		14.51770		14.66810	14.66810		18.54	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.58960		14.58960		14.74260	14.74260		18.65	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.73110		14.73110		14.88910	14.88910		18.79	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.80890		14.80890		14.96940	14.96940		18.93	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.09120		13.09120		13.20530	13.20530		15.83	0.00	392,736.00	30	466.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.32440		13.32440		13.44050	13.44050		16.71	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.53860		13.53860		13.65880	13.65880		17.06	0.00	0.00	0	1.00
£ / R	On 28/02/2017	Any day expiry			16.25160		16.25160		16.43560	16.43560		21.97	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.29890		16.29890		16.47910	16.47910		20.66	0.00	33,445,342.80	2,052	49,619.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	8.48090		0.00848		12.51020	0.01251	8.481	27.44	0.02	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	3.65140		0.00365		4.09390	0.00409	3.651	37.86	0.01	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.36210		16.36210		16.54080	16.54080		20.23	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			16.40650		16.40650		16.58550	16.58550		20.05	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.44690		16.44690		16.62640	16.62640		20.04	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			16.45690		16.45690		16.63650	16.63650		20.08	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.63000		16.63000		16.81270	16.81270		19.71	0.00	249,450.00	15	24,668.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.94220		16.94220		17.13050	17.13050		19.14	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.25910		17.25910		17.45230	17.45230		18.73	0.00	0.00	0	5,738.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11432		0.11432		0.11632	0.11632		22.59	0.00	0.00	0	42.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11688		0.11688		0.11892	0.11892		16.46	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11932		0.11932		0.12141	0.12141		15.86	0.00	0.00	0	0.00
€ / R	On 20/02/2017	Any day expiry			13.79120		13.79120		13.96390	13.96390		14.36	0.00	0.00	0	349.00
€ / R	On 24/02/2017	Any day expiry			13.79760		13.79760		13.97400	13.97400		14.90	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			13.80540		13.80540		13.98650	13.98650		14.54	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			13.84910		13.84910		14.02710	14.02710		14.73	0.00	37,226,380.80	2,688	74,819.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	143.25260		0.14325		89.50820	0.08951	143.253	14.56	0.38	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	1.71950		0.00172		3.00720	0.00301	1.719	21.63	0.01	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			13.85660		13.85660		14.03350	14.03350		14.84	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			13.90950		13.90950		14.08600	14.08600		15.03	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry			13.95160		13.95160		14.12870	14.12870		15.05	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.16390		14.16390		14.34470	14.34470		15.68	0.00	3,540,975.00	250	80,449.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.46300		14.46300		14.64830	14.64830		15.84	0.00	0.00	0	1,552.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.76900		14.76900		14.95970	14.95970		16.07	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.65610		96.65610		96.72620	96.72620			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.68439		93.68439		93.75349	93.75349			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.44172		92.44172		92.50951	92.50951			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.58974		94.58974		94.65451	94.65451			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.33765		98.33765		98.39883	98.39883			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.91474		96.91474		96.97605	96.97605			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00295		100.00295		100.00295	100.00295			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.59771		99.59771		99.60286	99.60286			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.60682		99.60682		99.62047	99.62047			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.83808		99.83808		99.85919	99.85919			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.84975		99.84975		99.87717	99.87717			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.86649		99.86649		99.88744	99.88744			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.13213		99.13213		99.15974	99.15974			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.75897		98.75897		98.79634	98.79634			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.78360		98.78360		98.83329	98.83329			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.25000		99.25000		99.31000	99.31000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.71266		99.71266		99.78524	99.78524			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.22769		97.22769		97.30159	97.30159			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.51090		96.51090		96.58059	96.58059			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.75873		95.75873		95.82496	95.82496			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.98983		95.98983		96.05240	96.05240			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.22379		98.22379		98.28284	98.28284			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap			98.39652		98.39652		98.45461	98.45461			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
AL37	On 04/05/2017	Index Future	530.61000		530.61000		529.65100	529.65100			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	540.77600		540.77600		539.79900	539.79900			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	551.50300		551.50300		550.51600	550.51600			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	616.60900		616.60900		615.10200	615.10200			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	628.42400		628.42400		626.88700	626.88700			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	640.88900		640.88900		639.33300	639.33300			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	561.38400		561.38400		559.76300	559.76300			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	572.14100		572.14100		570.48800	570.48800			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	583.49000		583.49000		581.81400	581.81400			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.04890		10.04890		10.13430	10.13430		12.40	0.00	1,487,237.20	148	22,360.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.20580		10.20580		10.29260	10.29260		12.99	0.00	0.00	0	7,655.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.35340		10.35340		10.44330	10.44330		13.07	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.50190		10.50190		10.59490	10.59490		13.01	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	9.99850		9.99850		10.12990	10.12990		13.64	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.18650		10.18650		10.31990	10.31990		14.34	0.00	101,865.00	10	10.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.36370		10.36370		10.49970	10.49970		14.28	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.00280		13.00280		13.16400	13.16400		15.68	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.31550		13.31550		13.47860	13.47860		16.11	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.61430		13.61430		13.78350	13.78350		16.52	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.90580		1.90580		1.92310	1.92310		15.00	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.92230		1.92230		1.94160	1.94160		15.69	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.93810		1.93810		1.95870	1.95870		15.90	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.91400		1.91400		1.93230	1.93230		16.00	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.86590		1.86590		1.88950	1.88950		14.75	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.90950		1.90950		1.93350	1.93350		15.76	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



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
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	10.28777	79.25840		10.32133	79.03968				0.00	158,516.80	2	9,466.00
ES33	On 03/08/2017	Bond Future	10.36071	80.77689		10.39540	80.55376				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.43078	78.58623		10.46636	78.36027				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	10.43324	83.25126		10.46663	83.00015				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.50495	84.84615		10.53945	84.58986				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.57288	82.26736		10.60825	82.00776				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI	559.14300	559.14300		557.51500	557.51500				0.00	0.00	0	394.00
GOVI	On 03/08/2017	GOVI	569.85700	569.85700		568.19700	568.19700				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	581.16000	581.16000		579.47700	579.47700				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.68750	1.68750		1.70260	1.70260			15.94	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.71910	1.71910		1.73460	1.73460			16.16	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.74740	1.74740		1.76370	1.76370			16.66	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.66007	129.66007		129.67366	129.67366				0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future	130.82834	130.82834		130.84267	130.84267				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.45092	133.45092		133.46733	133.46733				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	101.81711	101.81711		101.82808	101.82808				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	108.22249	108.22249		108.30886	108.30886				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	110.32046	110.32046		110.40894	110.40894				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	111.44154	111.44154		111.53321	111.53321				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	135.19459	135.19459		135.20930	135.20930				0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future	136.30195	136.30195		136.31757	136.31757				0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	139.03446	139.03446		139.05195	139.05195				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	133.67962	133.67962		133.69411	133.69411				0.00	0.00	0	19,696.00

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
I2046	On 03/08/2017	Bond Future		136.27119	136.27119		136.28629	136.28629			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		137.39867	137.39867		137.41559	137.41559			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		145.20079	145.20079		145.21622	145.21622			0.00	0.00	0	24,007.00
I2050	On 03/08/2017	Bond Future		146.33670	146.33670		146.35321	146.35321			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		149.27013	149.27013		149.28884	149.28884			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		254.19800	254.19800		254.21200	254.21200			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		259.12600	259.12600		259.14200	259.14200			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		264.32100	264.32100		264.33900	264.33900			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.43000	92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.44000	92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.48000	92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.52000	92.48000		7.52000	92.48000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.12580	0.12580		0.12670	0.12670			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12540	0.12540		0.12680	0.12680			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12510	0.12510		0.12660	0.12660			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.39360	9.39360		9.48050	9.48050		12.72	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.53410	9.53410		9.62170	9.62170		13.41	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.66560	9.66560		9.75550	9.75550		13.58	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.25550	1.25550		1.26560	1.26560			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.27380	1.27380		1.28420	1.28420			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.28980	1.28980		1.30050	1.30050			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future		1.24500	1.24500		1.24790	1.24790			0.00	0.00	0	1,350.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.24810	1.24810		1.25090	1.25090			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.25140	1.25140		1.25420	1.25420			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future		1.05790	1.05790		1.06220	1.06220			0.00	0.00	0	718.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.06300	1.06300		1.06730	1.06730			0.00	0.00	0	12,701.00

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
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06830		1.06830		1.07240	1.07240			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.60073		116.24799		8.64346	115.95044		8.24	0.00	2,441,207.79	21	115,387.00
R186	On 04/05/2017	Bond Future	8.44	Call	1,242.00000		1.24200	1,131.69000	1.13169	1,242.000		8.12	0.41	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	2,123.23000		2.12323	1,964.57000	1.96457	2,123.230		8.22	0.57	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	844.98000		0.84498	933.14000	0.93314	844.980		8.35	0.29	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	444.69000		0.44469	496.03000	0.49603	444.690		8.51	0.18	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.63491		113.17202	8.67945	112.86846			8.35	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,904.21000		1.90421	2,083.80000	2.08380	1,904.210		8.41	0.40	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	902.67000		0.90267	1,010.78000	1.01078	902.670		8.71	0.23	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	708.34000		0.70834	800.19000	0.80019	708.340		8.80	0.19	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.65860		115.41742	8.70466	115.11008			8.20	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			302.06554		302.06554	302.09836	302.09836				0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.96805		300.96805	301.00288	301.00288				0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			307.00158		307.00158	307.04089	307.04089				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			250.00320		250.00320	250.02983	250.02983				0.00	0.00	0	33,873.00
R202	On 03/08/2017	Bond Future			251.15659		251.15659	251.18474	251.18474				0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			256.19134		256.19134	256.22334	256.22334				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			8.20480		99.38705	8.25318	99.16998			5.88	0.00	0.00	0	19,210.00
R2023	On 03/08/2017	Bond Future			8.22592		101.29137	8.27708	101.06979			5.81	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.23875		99.36852	8.29239	99.14454			5.27	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			7.24936		101.52385	7.29578	101.50762			0.33	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			8.99663		94.67983	9.03930	94.37746				0.00	0.00	0	32,785.00
R2030	On 03/08/2017	Bond Future			9.03937		92.48718	9.08355	92.17872				0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.06961		94.32222	9.11498	94.00955				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			9.13614		93.72834	9.17877	93.40354			11.71	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future			9.17705		95.52409	9.22108	95.19271			11.89	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.21188		93.26001	9.25706	92.92394			11.79	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2032		On 31/03/2032	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035		On 04/05/2017	Bond Future	9.26523	98.29210		9.31322	97.88912			0.00	0.00	0	7,829.00	
R2035		On 03/08/2017	Bond Future	9.30627	100.17547		9.35577	99.76437			0.00	0.00	0	0.00	
R2035		On 02/11/2017	Bond Future	9.34367	97.65968		9.39443	97.24243			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	9.35930	94.60637		9.40193	94.24960		13.50	0.00	30,274,038.40	320	46,172.00	
R2037		On 03/08/2017	Bond Future	9.40532	92.16187		9.44927	91.79802		13.78	0.00	0.00	0	160.00	
R2037		On 02/11/2017	Bond Future	9.44046	93.99047		9.48545	93.62126		13.77	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	7.52092	103.75888		7.56072	103.69896		1.27	0.00	0.00	0	29,025.00	
R204		On 03/08/2017	Bond Future	7.47496	101.70633		7.52270	101.64494		1.24	0.00	0.00	0	0.00	
R204		On 02/11/2017	Bond Future	7.33855	103.72415		7.39549	103.66359		0.92	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	9.36309	99.01754		9.40564	98.63196		14.18	0.00	0.00	0	9,025.00	
R2040		On 03/08/2017	Bond Future	9.40763	96.40712		9.45147	96.01388		14.48	0.00	0.00	0	0.00	
R2040		On 02/11/2017	Bond Future	9.44157	98.32004		9.48643	97.92088		14.47	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	9.40233	96.00105		9.43970	95.65819		14.90	0.00	0.00	0	19,616.00	
R2044		On 03/08/2017	Bond Future	9.44595	93.45804		9.48443	93.10832		15.23	0.00	0.00	0	0.00	
R2044		On 02/11/2017	Bond Future	9.47935	95.31243		9.51867	94.95765		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	9.39304	95.19964		9.43569	94.79801		15.18	0.00	0.00	0	63,465.00	
R2048		On 03/08/2017	Bond Future	9.43147	97.02370		9.47533	96.61407		15.46	0.00	0.00	0	200.00	
R2048		On 02/11/2017	Bond Future	9.46660	94.50882		9.51145	94.09302		15.48	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	7.71154	101.16672		7.75023	101.07509		2.31	0.00	0.00	0	79,350.00	
R207		On 03/08/2017	Bond Future	7.70985	99.46173		7.75308	99.36802		2.26	0.00	0.00	0	0.00	
R207		On 03/08/2017	Bond Future	8.19	Call	1,276.67000	1.27667	1,217.72000	1.21772	1,276.670	2.34	0.75	0.00	0	51.00
R207		On 02/11/2017	Bond Future	7.66152	101.43507		7.70903	101.34148		1.95	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	7.87573	96.99574		7.92431	96.83926		3.72	0.00	0.00	0	21,493.00	

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	On 03/08/2017	Bond Future			7.88312		98.85411		7.93558	98.69430		3.54	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.87011		97.41228		7.92623	97.25127		3.22	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			9.23823		74.17984		9.28060	73.88181		13.66	0.00	0.00	0	61,076.00
R209	On 04/05/2017	Bond Future	8.93	Call	964.40000		0.96440		903.16000	0.90316	964.400	13.47	0.33	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,566.34000		1.56634		1,734.72000	1.73472	1,566.340	13.73	0.43	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	835.53000		0.83553		944.40000	0.94440	835.530	14.02	0.27	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.27576		75.60104		9.31933	75.29708		13.95	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.30793		73.95007		9.35250	73.64149		14.02	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			188.76581		188.76581		188.78691	188.78691			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			192.42521		192.42521		192.44753	192.44753			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.85064		193.85064		193.87580	193.87580			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			149.51769		149.51769		149.53410	149.53410			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.36643		150.36643		150.38376	150.38376			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.38080		153.38080		153.40041	153.40041			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			9.02123		85.53252		9.06393	85.23709		11.39	0.00	0.00	0	44,842.00
R213	On 03/08/2017	Bond Future			9.05733		87.17137		9.10142	86.86994		11.60	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.08951		85.34892		9.13473	85.04327		11.56	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			9.31640		74.44667		9.35893	74.13216		14.51	0.00	69,533,189.78	934	35,149.00
R214	On 03/08/2017	Bond Future			9.35280		75.87310		9.39651	75.55227		14.81	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.38589		74.08027		9.43056	73.75458		14.85	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 13/03/2017	Foreign Exchange Future	21,870.60000		21,870.60000		22,121.18000	22,121.18000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.19980		9.19980		9.32150	9.32150		13.15	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.36890		9.36890		9.49280	9.49280		13.74	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.53120		3.53120		3.59410	3.59410		15.51	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.50080		3.50080		3.56260	3.56260		16.76	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.32590		1.32590		1.32650	1.32650			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29720		1.29720		1.29760	1.29760			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.27230		1.27230		1.27330	1.27330			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,742,533,788.39</b>	<b>148,181</b>	<b>3 422 148.00</b>
<b>Grand Total:</b>												<b>1,742,533,788.39</b>	<b>148,181</b>	<b>3 422 148.00</b>