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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 17/02/2017

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 17/02/2017	Any day expiry		13.04030	13.04030		12.97170	12.97170		13.92	0.00	336,330,300.00	25,788	0.00
\$ / R	On 22/02/2017	Any day expiry		13.04930	13.04930		12.96510	12.96510		15.33	0.00	0.00	0	0.00
\$ / R	On 22/02/2017	Any day expiry	13.85	Call	4.30500	0.00431	2.98670	0.00299	4.305	26.43	0.03	0.00	0	5,000.00
\$ / R	On 23/02/2017	Any day expiry		13.04260	13.04260		12.96740	12.96740		15.61	0.00	0.00	0	0.00
\$ / R	On 23/02/2017	Any day expiry	13.30	Call	35.35140	0.03535	25.98390	0.02598	35.351	18.37	0.21	0.00	0	45,000.00
\$ / R	On 23/02/2017	Any day expiry	13.46	Put	435.78960	0.43579	504.60060	0.50460	435.790	20.13	0.89	0.00	0	36,000.00
\$ / R	On 23/02/2017	Any day expiry	13.60	Call	10.69870	0.01070	6.04030	0.00604	10.699	21.67	0.07	0.00	0	90,000.00
\$ / R	On 23/02/2017	Any day expiry	13.90	Call	3.80710	0.00381	2.03310	0.00203	3.807	25.01	0.02	0.00	0	45,000.00
\$ / R	On 24/02/2017	Any day expiry		13.04490	13.04490		12.96970	12.96970		15.82	0.00	0.00	0	3,920.00
\$ / R	On 24/02/2017	Any day expiry	12.89	Put	59.80700	0.05981	0.00000	0.00000	59.807	17.02	0.30	79,044,272.00	20,000	20,000.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	470.40390	0.47040	541.70740	0.54171	470.404	18.85	0.90	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	0.04830	0.00005	0.03890	0.00004	0.048	32.19	0.00	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry		13.05170	13.05170		12.97650	12.97650		15.25	0.00	21,884,160.00	1,668	465.00
\$ / R	On 28/02/2017	Any day expiry		13.05400	13.05400		12.97880	12.97880		15.42	0.00	0.00	0	1,153.00
\$ / R	On 01/03/2017	Any day expiry		13.05630	13.05630		12.98110	12.98110		15.57	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future		13.08520	13.08520		13.00830	13.00830		16.21	0.00	986,074,501.60	75,358	446,053.00

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	12.20	Put	12.67550	0.01268	15.10490	0.01510	12.675	17.02	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	29.64120	0.02964	43.72520	0.04373	29.641	15.22	0.12	0.00	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	80.79340	0.08079	107.31210	0.10731	80.793	15.63	0.25	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.92	Put	139.21880	0.13922	175.29880	0.17530	139.219	15.91	0.37	0.00	0	5,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	169.50930	0.16951	209.51130	0.20951	169.509	16.03	0.42	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	174.13800	0.17414	214.69300	0.21469	174.138	16.04	0.43	0.00	0	95,792.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	188.47710	0.18848	231.57230	0.23157	188.477	16.09	0.45	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	193.40650	0.19341	237.34320	0.23734	193.407	16.11	0.46	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	224.54770	0.22455	273.43680	0.27344	224.548	16.21	0.50	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	253.80380	0.25380	305.36340	0.30536	253.804	16.39	0.54	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	284.80660	0.28481	338.87170	0.33887	284.807	16.57	0.57	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	152.66600	0.15267	132.16830	0.13217	152.666	16.75	0.39	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	317.46600	0.31747	373.86830	0.37387	317.466	16.75	0.61	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	324.18760	0.32419	381.03760	0.38104	324.188	16.78	0.61	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.30	Call	136.88660	0.13689	118.55370	0.11855	136.887	16.93	0.36	11,829,606.25	2,500	44,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	61.82460	0.06182	54.15160	0.05415	61.825	18.18	0.19	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	55.02680	0.05503	47.85710	0.04786	55.027	18.36	0.17	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	32.64750	0.03265	28.88890	0.02889	32.648	18.80	0.11	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	30.89370	0.03089	27.44500	0.02744	30.894	18.83	0.10	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	25.41060	0.02541	22.91550	0.02292	25.411	18.95	0.09	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	24.70490	0.02470	22.33000	0.02233	24.705	18.97	0.09	0.00	0	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	939.50490	0.93950	1,014.03000	1.01403	939.505	18.97	0.91	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	1,033.37720	1.03338	1,108.91530	1.10892	1,033.377	19.14	0.93	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	13.48810	0.01349	12.90200	0.01290	13.488	19.33	0.05	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	10.33240	0.01033	10.17690	0.01018	10.332	19.48	0.04	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,225.13240	1.22513	1,301.87690	1.30188	1,225.132	19.48	0.96	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	7.65410	0.00765	8.13920	0.00814	7.654	19.66	0.03	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,322.45410	1.32245	1,399.83920	1.39984	1,322.454	19.66	0.97	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	7.03960	0.00704	7.45150	0.00745	7.040	19.85	0.03	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,361.83960	1.36184	1,439.15150	1.43915	1,361.840	19.85	0.97	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	6.22140	0.00622	6.53560	0.00654	6.221	20.13	0.02	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	6.09590	0.00610	6.39500	0.00640	6.096	20.18	0.02	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	4.89420	0.00489	5.05060	0.00505	4.894	20.70	0.02	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	3.00820	0.00301	2.95500	0.00296	3.008	21.94	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	2.85210	0.00285	2.78360	0.00278	2.852	22.09	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	2.61310	0.00261	2.52190	0.00252	2.613	22.32	0.01	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	2.43930	0.00244	2.33250	0.00233	2.439	22.51	0.01	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	2.06310	0.00206	1.92540	0.00193	2.063	22.99	0.01	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	2,146.47510	2.14648	2,223.21160	2.22321	2,146.475	23.61	0.99	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,276.17430	2.27617	2,352.89660	2.35290	2,276.174	24.23	0.99	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	1.15520	0.00116	0.97160	0.00097	1.155	24.80	0.00	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	1.12320	0.00112	0.93910	0.00094	1.123	24.90	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,615.65830	2.61566	2,692.52150	2.69252	2,615.658	25.85	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,655.67020	2.65567	2,732.53280	2.73253	2,655.670	26.21	1.00	0.00	0	3,200.00

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	15.80	Call	0.88940	0.00089	0.85030	0.00085	0.889	26.75	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.95840	0.00096	0.91330	0.00091	0.958	28.54	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	1.04300	0.00104	0.99080	0.00099	1.043	30.52	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	1.16420	0.00116	1.10200	0.00110	1.164	33.03	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,666.08570	3.66609	3,742.91370	3.74291	3,666.086	35.27	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	1.42030	0.00142	1.04940	0.00105	1.420	37.52	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.86580	0.00087	0.55070	0.00055	0.866	37.96	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.08200	0.00008	0.04590	0.00005	0.082	37.96	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.08020	0.00008	0.04490	0.00004	0.080	37.96	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.02280	0.00002	0.01190	0.00001	0.023	37.96	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00950	0.00001	0.00470	0.00000	0.010	37.96	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00010	0.00000	0.00000	0.00000	0.000	37.96	0.00	0.00	0	1,800.00
\$ / R	On 16/03/2017	Any day expiry			13.09010	13.09010	13.01290	13.01290		16.47	0.00	0.00	0	0.00
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	41.48780	0.04149	36.88710	0.03689	41.488	19.21	0.13	0.00	0	20,000.00
\$ / R	On 17/03/2017	Any day expiry			13.09250	13.09250	13.01510	13.01510		16.54	0.00	10,375,753.60	788	788.00
\$ / R	On 17/03/2017	Any day expiry	13.05	Put	217.25670	0.21726	261.28690	0.26129	217.257	16.47	0.46	0.00	0	25,000.00
\$ / R	On 29/03/2017	Any day expiry			13.12190	13.12190	13.04500	13.04500		16.11	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	531.14510	0.53115	591.58530	0.59159	531.145	17.39	0.68	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	4.55870	0.00456	3.51200	0.00351	4.559	21.97	0.01	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.12620	13.12620	13.04960	13.04960		16.27	0.00	772,871.20	59	4,330.00
\$ / R	On 11/04/2017	Any day expiry			13.14960	13.14960	13.07510	13.07510		16.03	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.15180	13.15180	13.07740	13.07740		16.02	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	161.56060	0.16156	147.38950	0.14739	161.561	17.51	0.30	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	136.78020	0.13678	124.63390	0.12463	136.780	17.86	0.26	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	905.73460	0.90573	970.72690	0.97073	905.735	18.32	0.79	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	3.30940	0.00331	1.98190	0.00198	3.309	27.03	0.01	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.15390	13.15390	13.07970	13.07970		16.03	0.00	0.00	0	697.00
\$ / R	On 18/04/2017	Any day expiry			13.16460	13.16460	13.09130	13.09130		15.87	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.17100	13.17100	13.09830	13.09830		15.99	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.18000	13.18000	13.10770	13.10770		16.16	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	567.91740	0.56792	620.66020	0.62066	567.917	16.98	0.62	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	792.68080	0.79268	851.35720	0.85136	792.681	17.80	0.71	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	1,039.81800	1.03982	1,102.80320	1.10280	1,039.818	18.58	0.79	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	36.19110	0.03619	33.57660	0.03358	36.191	20.69	0.07	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	16.60050	0.01660	15.69250	0.01569	16.600	21.90	0.04	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	4.64120	0.00464	4.22120	0.00422	4.641	23.31	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.18790	13.18790	13.11470	13.11470		16.26	0.00	0.00	0	2,200.00
\$ / R	On 04/05/2017	Any day expiry			13.20360	13.20360	13.12880	13.12880		16.33	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	240.93440	0.24093	221.67170	0.22167	240.934	17.50	0.35	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.22190	13.22190	13.14520	13.14520		16.46	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.26020	13.26020	13.18030	13.18030		16.68	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	606.84050	0.60684	658.10750	0.65811	606.841	17.27	0.56	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	40.41380	0.04041	36.87480	0.03687	40.414	22.57	0.06	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.31640	13.31640	13.23620	13.23620		16.67	0.00	72,707,544.00	5,460	228,524.00

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	12.71	Put	228.80380	0.22880	255.80640	0.25581	228.804	15.71	0.29	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	348.83590	0.34884	384.23920	0.38424	348.836	16.18	0.38	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	441.78220	0.44178	411.17360	0.41117	441.782	17.10	0.46	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	751.87660	0.75188	805.79860	0.80580	751.877	17.50	0.59	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	851.00130	0.85100	907.81370	0.90781	851.001	17.80	0.62	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	880.17140	0.88017	937.76100	0.93776	880.171	17.89	0.63	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	977.48680	0.97749	1,037.41010	1.03741	977.487	18.17	0.66	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	293.88680	0.29389	273.61010	0.27361	293.887	18.17	0.34	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,062.65570	1.06266	1,124.26350	1.12426	1,062.656	18.41	0.69	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,078.38660	1.07839	1,140.28640	1.14029	1,078.387	18.45	0.69	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,118.03290	1.11803	1,180.64360	1.18064	1,118.033	18.56	0.70	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,158.11420	1.15811	1,221.41170	1.22141	1,158.114	18.67	0.71	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	238.76850	0.23877	222.26110	0.22226	238.768	18.74	0.28	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,239.52310	1.23952	1,304.11100	1.30411	1,239.523	18.89	0.73	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	197.80230	0.19780	184.16090	0.18416	197.802	19.27	0.24	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,718.61010	1.71861	1,788.46140	1.78846	1,718.610	20.02	0.82	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	117.80810	0.11781	109.41900	0.10942	117.808	20.49	0.15	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	96.87380	0.09687	90.00640	0.09001	96.874	20.93	0.13	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	89.69270	0.08969	83.35000	0.08335	89.693	21.11	0.12	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,273.29270	2.27329	2,347.15000	2.34715	2,273.293	21.11	0.88	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,536.19560	2.53620	2,611.30480	2.61130	2,536.196	21.61	0.90	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	72.59560	0.07260	67.50480	0.06750	72.596	21.61	0.10	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	68.92630	0.06893	64.10460	0.06410	68.926	21.74	0.09	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	68.41950	0.06842	63.63580	0.06364	68.419	21.75	0.09	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	62.10830	0.06211	57.97390	0.05797	62.108	22.03	0.08	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	58.44980	0.05845	54.45300	0.05445	58.450	22.27	0.08	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	55.07740	0.05508	51.20810	0.05121	55.077	22.50	0.07	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	53.18030	0.05318	49.38300	0.04938	53.180	22.65	0.07	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	41.05290	0.04105	37.72650	0.03773	41.053	23.75	0.06	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	13.24860	0.01325	11.52580	0.01153	13.249	25.10	0.02	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	7.84790	0.00785	6.76630	0.00677	7.848	25.10	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	2.46770	0.00247	2.08730	0.00209	2.468	25.10	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.33750	13.33750	13.25720	13.25720		16.78	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	632.93260	0.63293	682.13340	0.68213	632.933	17.09	0.53	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	62.46910	0.06247	59.18410	0.05918	62.469	22.42	0.08	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.34220	13.34220	13.26180	13.26180		16.78	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.37030	13.37030	13.28970	13.28970		16.74	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	948.24990	0.94825	1,005.81350	1.00581	948.250	17.93	0.63	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	27.40990	0.02741	25.05520	0.02506	27.410	24.85	0.03	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.39140	13.39140	13.31070	13.31070		16.82	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.40080	13.40080	13.32000	13.32000		16.80	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	479.51280	0.47951	519.96420	0.51996	479.513	16.46	0.42	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	317.66310	0.31766	299.16660	0.29917	317.663	18.56	0.32	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.40550	13.40550	13.32470	13.32470		16.80	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 27/07/2017	Any day expiry	13.50	Put	652.00090	0.65200	699.86900	0.69987	652.001	17.00	0.50	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	81.04340	0.08104	78.82000	0.07882	81.043	22.57	0.09	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.41480	13.41480	13.33400	13.33400		16.78	0.00	0.00	0	890.00
\$ / R	On 11/08/2017	Any day expiry			13.44060	13.44060	13.35960	13.35960		16.86	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.48300	13.48300	13.40140	13.40140		16.89	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	669.30480	0.66930	716.27320	0.71627	669.305	16.89	0.48	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	102.88310	0.10288	100.15170	0.10015	102.883	22.74	0.10	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.53030	13.53030	13.44760	13.44760		16.95	0.00	0.00	0	17,696.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	417.49170	0.41749	453.03720	0.45304	417.492	16.05	0.35	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	621.78750	0.62179	666.20790	0.66621	621.788	16.70	0.44	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	709.46330	0.70946	673.41430	0.67341	709.463	16.87	0.53	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	839.89530	0.83990	891.64260	0.89164	839.895	17.31	0.52	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,158.37200	1.15837	1,218.07030	1.21807	1,158.372	18.10	0.61	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,232.87950	1.23288	1,294.08510	1.29409	1,232.879	18.28	0.63	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,347.72010	1.34772	1,410.84790	1.41085	1,347.720	18.55	0.66	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	177.11930	0.17712	169.00760	0.16901	177.119	20.89	0.17	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	146.64040	0.14664	141.94750	0.14195	146.640	21.56	0.14	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	126.40260	0.12640	122.86180	0.12286	126.403	22.41	0.12	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	117.95590	0.11796	114.88760	0.11489	117.956	22.84	0.11	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	116.77060	0.11677	113.76800	0.11377	116.771	22.90	0.11	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	74.91290	0.07491	70.61110	0.07061	74.913	24.11	0.07	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.55160	13.55160	13.46840	13.46840		16.95	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	683.74580	0.68375	730.33910	0.73034	683.746	16.87	0.46	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	123.25450	0.12325	120.20990	0.12021	123.255	23.04	0.11	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			13.61320	13.61320	13.52850	13.52850		16.98	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.62260	13.62260	13.53770	13.53770		16.99	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	696.50900	0.69651	742.80670	0.74281	696.509	16.84	0.45	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	143.44950	0.14345	138.99300	0.13899	143.450	23.38	0.12	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.66290	13.66290	13.57700	13.57700		17.03	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.69830	13.69830	13.61150	13.61150		17.09	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	706.89210	0.70689	753.84520	0.75385	706.892	16.78	0.43	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	164.38980	0.16439	160.24510	0.16025	164.390	23.52	0.13	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.74540	13.74540	13.65740	13.65740		17.13	0.00	4,123,620.00	300	16,006.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	143.12200	0.14312	163.48900	0.16349	143.122	14.81	0.14	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	281.97980	0.28198	308.40170	0.30840	281.980	15.62	0.23	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	461.80570	0.46181	498.20370	0.49820	461.806	16.01	0.32	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	569.26180	0.56926	611.74320	0.61174	569.262	16.32	0.37	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	630.96390	0.63096	675.63120	0.67563	630.964	16.51	0.39	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,015.87400	1.01587	1,071.19290	1.07119	1,015.874	17.50	0.51	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,075.18620	1.07519	1,131.89010	1.13189	1,075.186	17.63	0.53	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,115.48390	1.11548	1,173.08320	1.17308	1,115.484	17.72	0.54	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,135.85290	1.13585	1,193.88970	1.19389	1,135.853	17.76	0.54	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,361.93330	1.36193	1,424.82940	1.42483	1,361.933	18.24	0.59	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,384.00120	1.38400	1,447.28140	1.44728	1,384.001	18.29	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	489.97840		0.48998		470.66950	0.47067	489.978	19.03	0.34	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	320.66440		0.32066		308.08650	0.30809	320.664	20.37	0.23	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	290.95990		0.29096		279.90020	0.27990	290.960	20.68	0.22	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	258.47550		0.25848		250.94330	0.25094	258.475	21.11	0.19	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	238.08060		0.23808		231.60960	0.23161	238.081	21.61	0.18	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	217.86120		0.21786		212.43230	0.21243	217.861	22.18	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	215.47590		0.21548		210.16640	0.21017	215.476	22.26	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	213.71320		0.21371		208.49680	0.20850	213.713	22.31	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	211.40610		0.21141		206.30760	0.20631	211.406	22.39	0.16	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	165.08240		0.16508		155.05070	0.15505	165.082	23.61	0.12	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.75480		13.75480		13.66660	13.66660		17.13	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	714.14490		0.71414		761.39230	0.76139	714.145	16.74	0.42	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	173.35230		0.17335		162.94040	0.16294	173.352	23.60	0.13	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.87950		13.87950		13.78810	13.78810		17.18	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.88430		13.88430		13.79270	13.79270		17.24	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.95930		13.95930		13.86680	13.86680		17.41	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.04600		14.04600		13.95260	13.95260		17.66	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,722.17940		1.72218		1,787.81210	1.78781	1,722.179	18.83	0.59	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	588.05780		0.58806		567.39300	0.56739	588.058	19.84	0.33	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.08350		14.08350		13.98980	13.98980		17.77	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.09280		14.09280		13.99900	13.99900		17.77	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.17250		14.17250		14.07790	14.07790		17.89	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	854.22120		0.85422		901.18800	0.90119	854.221	17.21	0.39	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.30370		14.30370		14.20780	14.20780		18.14	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.38570		14.38570		14.28900	14.28900		18.27	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.51920		14.51920		14.42130	14.42130		18.41	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.59180		14.59180		14.49320	14.49320		18.51	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.73470		14.73470		14.63470	14.63470		18.65	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.81430		14.81430		14.71250	14.71250		18.90	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.08520		13.08520		13.00830	13.00830		16.21	0.00	457,982.00	35	467.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.31640		13.31640		13.23620	13.23620		16.67	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.53030		13.53030		13.44760	13.44760		16.95	0.00	0.00	0	1.00
£ / R	On 28/02/2017	Any day expiry			16.21710		16.21710		16.22400	16.22400		22.14	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.25950		16.25950		16.26450	16.26450		20.63	0.00	3,690,906.50	227	49,606.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	6.48470		0.00648		7.48570	0.00749	6.485	27.86	0.02	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	3.25690		0.00326		3.63420	0.00363	3.257	39.24	0.01	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.31710		16.31710		16.32340	16.32340		20.31	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			16.35740		16.35740		16.36740	16.36740		20.17	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.39530		16.39530		16.40780	16.40780		20.05	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			16.40630		16.40630		16.41770	16.41770		20.07	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.58590		16.58590		16.58940	16.58940		19.70	0.00	3,980,616.00	240	24,865.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.89650		16.89650		16.89870	16.89870		19.14	0.00	0.00	0	462.00

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		17.21530	17.21530		17.21310	17.21310		18.75	0.00	0.00	0	5,738.00
¥ / R	On 13/03/2017	Foreign Exchange Future		0.11605	0.11605		0.11453	0.11453		23.42	0.00	0.00	0	42.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.11862	0.11862		0.11705	0.11705		17.51	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.12108	0.12108		0.11947	0.11947		15.13	0.00	0.00	0	0.00
€ / R	On 20/02/2017	Any day expiry		13.89530	13.89530		13.82590	13.82590		10.61	0.00	0.00	0	349.00
€ / R	On 24/02/2017	Any day expiry		13.89120	13.89120		13.82330	13.82330		14.98	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry		13.90280	13.90280		13.83490	13.83490		14.38	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future		13.94270	13.94270		13.87290	13.87290		15.02	0.00	155,461,105.00	11,150	79,335.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	104.64120	0.10464	129.90170	0.12990	104.641	14.64	0.31	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	2.09290	0.00209	1.79810	0.00180	2.093	22.08	0.01	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry		13.94890	13.94890		13.87880	13.87880		15.20	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry		13.99750	13.99750		13.92870	13.92870		15.04	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry		14.03630	14.03630		13.97080	13.97080		14.90	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future		14.25470	14.25470		14.18160	14.18160		15.71	0.00	2,850,940.00	200	80,269.00
€ / R	On 18/09/2017	Foreign Exchange Future		14.55460	14.55460		14.47950	14.47950		15.81	0.00	0.00	0	1,552.00
€ / R	On 18/12/2017	Foreign Exchange Future		14.86420	14.86420		14.78360	14.78360		16.00	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap		96.77270	96.77270		96.77459	96.77459			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		93.80318	93.80318		93.80517	93.80517			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		92.55978	92.55978		92.56184	92.56184			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		94.70424	94.70424		94.70622	94.70622			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		98.44846	98.44846		98.45040	98.45040			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		97.02654	97.02654		97.02861	97.02861			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		99.59728	99.59728		99.59767	99.59767			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.60115	99.60115		99.60150	99.60150			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.82783	99.82783		99.82820	99.82820			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.83544	99.83544		99.83595	99.83595			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.85650	99.85650		99.85693	99.85693			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.11760	99.11760		99.11810	99.11810			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.74081	98.74081		98.74132	98.74132			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.76404	98.76404		98.76448	98.76448			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.23000	99.23000		99.23000	99.23000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.69446	99.69446		99.69500	99.69500			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.25665	97.25665		97.25756	97.25756			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.54292	96.54292		96.54391	96.54391			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		95.78970	95.78970		95.79078	95.79078			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.01718	96.01718		96.01823	96.01823			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.24842	98.24842		98.24950	98.24950			0.00	0.00	0	50.00

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
5Y STND	On 15/03/2022	Interest Rate Swap		98.42134	98.42134		98.42255	98.42255			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future		528.92900	528.92900		529.78500	529.78500			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future		539.06300	539.06300		539.93300	539.93300			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		549.75500	549.75500		550.64300	550.64300			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future		612.45400	612.45400		615.09700	615.09700			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		624.18800	624.18800		626.87900	626.87900			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		636.56900	636.56900		639.31400	639.31400			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		556.74700	556.74700		559.39400	559.39400			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future		567.41400	567.41400		570.10900	570.10900			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		578.66800	578.66800		581.41800	581.41800			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.03950	10.03950		10.01670	10.01670		12.54	0.00	10,039.50	1	22,381.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.19510	10.19510		10.17090	10.17090		12.84	0.00	0.00	0	7,655.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.34220	10.34220		10.31690	10.31690		12.90	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.49180	10.49180		10.46310	10.46310		12.89	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		9.99670	9.99670		9.96850	9.96850		13.99	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.18230	10.18230		10.15300	10.15300		14.40	0.00	0.00	0	10.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.35850	10.35850		10.32770	10.32770		14.33	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		13.10510	13.10510		13.03390	13.03390		15.29	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.41640	13.41640		13.34100	13.34100		16.17	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.71690	13.71690		13.63940	13.63940		16.48	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		1.90500	1.90500		1.89650	1.89650		15.26	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.91990	1.91990		1.91290	1.91290		15.58	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.93470	1.93470		1.92730	1.92730		15.79	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry		1.91180	1.91180		1.90500	1.90500		16.04	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future		1.87880	1.87880		1.86920	1.86920		15.10	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.92230	1.92230		1.91240	1.91240		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



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
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	10.41446	78.43747		10.34345	78.89601				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.49157	79.94014		10.41827	80.40718				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.56598	77.73278		10.49023	78.20922				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	10.56004	82.30452		10.48897	82.83287				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.63582	83.88112		10.56251	84.41931				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.70800	81.28315		10.63229	81.83212				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	554.48400	554.48400		557.17600	557.17600				0.00	0.00	0	394.00
GOVI	On 03/08/2017	GOVI	565.10700	565.10700		567.84900	567.84900				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	576.31600	576.31600		579.11200	579.11200				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.68640	1.68640		1.67680	1.67680			15.49	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.71770	1.71770		1.70770	1.70770			16.12	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.74610	1.74610		1.73590	1.73590			16.57	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.55546	129.55546		129.65520	129.65520				0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future	130.72150	130.72150		130.82230	130.82230				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.34189	133.34189		133.44489	133.44489				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	101.91878	101.91878		101.81324	101.81324				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	108.51178	108.51178		108.21839	108.21839				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	110.61515	110.61515		110.31549	110.31549				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	111.74219	111.74219		111.43656	111.43656				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	135.18390	135.18390		135.18947	135.18947				0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future	136.29079	136.29079		136.29570	136.29570				0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	139.02280	139.02280		139.02796	139.02796				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

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 04/05/2017	Bond Future		133.38774	133.38774		133.67461	133.67461			0.00	0.00	0	19,696.00
I2046	On 03/08/2017	Bond Future		135.97318	135.97318		136.26503	136.26503			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		137.09456	137.09456		137.39218	137.39218			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		145.18905	145.18905		145.19509	145.19509			0.00	0.00	0	24,007.00
I2050	On 03/08/2017	Bond Future		146.32457	146.32457		146.32996	146.32996			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		149.25788	149.25788		149.26333	149.26333			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		254.13800	254.13800		254.12500	254.12500			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		259.06400	259.06400		259.05000	259.05000			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		264.25700	264.25700		264.24200	264.24200			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.31000	92.69000		7.31000	92.69000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.36000	92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.12580	0.12580		0.12500	0.12500			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12550	0.12550		0.12400	0.12400			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12520	0.12520		0.12440	0.12440			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.40870	9.40870		9.38830	9.38830		12.84	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.54800	9.54800		9.52610	9.52610		13.24	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.67880	9.67880		9.65550	9.65550		13.40	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.25650	1.25650		1.25480	1.25480			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.27460	1.27460		1.27070	1.27070			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.29070	1.29070		1.28250	1.28250			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future		1.24260	1.24260		1.25030	1.25030			0.00	0.00	0	1,350.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.24550	1.24550		1.25330	1.25330			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.24880	1.24880		1.25660	1.25660			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future		1.06550	1.06550		1.06650	1.06650			0.00	42,620.00	40	748.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.07050	1.07050		1.07140	1.07140			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			1.07570		1.07570		1.07670	1.07670			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.71377		115.46313		8.64178	115.96212		8.24	0.00	346,389.39	3	114,746.00
R186	On 04/05/2017	Bond Future	8.44	Call	930.19000		0.93019	1,118.99000	1.11899	930.190		8.12	0.34	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,681.20000		1.68120	1,952.79000	1.95279	1,681.200		8.22	0.50	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,077.94000		1.07794	921.70000	0.92170	1,077.940		8.35	0.35	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	584.41000		0.58441	489.58000	0.48958	584.410		8.51	0.22	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.75264		112.37202	8.67773	112.88016			8.35	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,227.96000		2.22796	2,015.87000	2.01587	2,227.960		8.41	0.45	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,085.38000		1.08538	964.42000	0.96442	1,085.380		8.71	0.26	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	858.28000		0.85828	758.70000	0.75870	858.280		8.80	0.22	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.78126		114.60146	8.70320	115.11981			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			302.04126		302.04126	302.05381	302.05381				0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.94282		300.94282	300.95372	300.95372				0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.97575		306.97575	306.98716	306.98716				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			249.65735		249.65735	249.66759	249.66759				0.00	0.00	0	33,873.00
R202	On 03/08/2017	Bond Future			250.80348		250.80348	250.81242	250.81242				0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			255.83130		255.83130	255.84025	255.84025				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			8.28777		99.01515	8.24634	99.20064			5.88	0.00	0.00	0	19,210.00
R2023	On 03/08/2017	Bond Future			8.31356		100.91217	8.26990	101.10085			5.81	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.33148		98.98172	8.28526	99.17428			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			7.23707		101.52815	7.29089	101.50933			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			9.10882		93.88774	9.04248	94.35498				0.00	0.00	0	32,785.00
R2030	On 03/08/2017	Bond Future			9.15545		91.67974	9.08686	92.15566				0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.18956		93.49873	9.11867	93.98419				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			9.25326		92.83992	9.18704	93.34073			11.71	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future			9.29792		94.61844	9.22963	95.12856			11.89	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.33661		92.33644	9.26612	92.85676			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	9.37188		97.40001		9.31602	97.86569			0.00	0.00	0	7,829.00
R2035	On 03/08/2017	Bond Future	9.41620		99.26607		9.35867	99.74036			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.45696		96.73218		9.39766	97.21597			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	9.48644		93.54864		9.41522	94.13881		13.50	0.00	0.00	0	46,172.00
R2037	On 03/08/2017	Bond Future	9.53634		91.08376		9.46298	91.68498		13.78	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future	9.57527		92.89099		9.49978	93.50414		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	7.56723		103.68916		7.56133	103.69804		1.27	0.00	0.00	0	29,025.00
R204	On 03/08/2017	Bond Future	7.53035		101.63511		7.52357	101.64382		1.24	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.40689		103.65147		7.39845	103.66044		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	9.49019		97.87315		9.41899	98.51150		14.18	0.00	0.00	0	9,025.00
R2040	On 03/08/2017	Bond Future	9.53853		95.24064		9.46523	95.89099		14.48	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future	9.57617		97.13038		9.50079	97.79367		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	9.52938		94.84403		9.45821	95.48915		14.90	0.00	0.00	0	19,616.00
R2044	On 03/08/2017	Bond Future	9.57670		92.27873		9.50349	92.93592		15.23	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future	9.61369		94.10966		9.53845	94.78004		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	9.52510		93.96582		9.44887	94.67450		15.18	0.00	65,776,074.00	700	64,165.00
R2048	On 03/08/2017	Bond Future	9.56722		95.76605		9.48889	96.48807		15.46	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future	9.60609		93.22626		9.52559	93.96260		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	7.79846		100.96100		7.75511	101.06353		2.31	0.00	0.00	0	75,116.00
R207	On 03/08/2017	Bond Future	7.80672		99.25189		7.75859	99.35608		2.26	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,121.28000	1.12128	1,197.34000	1.19734	1,121.280	2.34	0.70	0.00	0	51.00
R207	On 02/11/2017	Bond Future	7.77026		101.22102		7.71621	101.32734		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	7.95514		96.74011		7.91286	96.87611		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			7.96875		98.59342		7.92329	98.73171		3.54	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.96285		97.14639		7.91360	97.28748		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			9.36528		73.29157		9.29411	73.78716		13.66	0.00	0.00	0	62,943.00
R209	On 04/05/2017	Bond Future	8.93	Call	683.28000		0.68328		831.02000	0.83102	683.280	13.47	0.26	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,960.29000		1.96029		1,730.85000	1.73085	1,960.290	13.73	0.51	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,084.53000		1.08453		937.69000	0.93769	1,084.530	14.02	0.34	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.40635		74.69561		9.33324	75.20044		13.95	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.44215		73.02663		9.36700	73.54151		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			189.11644		189.11644		188.75830	188.75830			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			192.78221		192.78221		192.41600	192.41600			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			194.21469		194.21469		193.84132	193.84132			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			149.50567		149.50567		149.51191	149.51191			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.35383		150.35383		150.35931	150.35931			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.36791		153.36791		153.37359	153.37359			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			9.14345		84.69074		9.07212	85.18059		11.39	0.00	0.00	0	44,842.00
R213	On 03/08/2017	Bond Future			9.18342		86.31327		9.10988	86.81227		11.60	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.21959		84.47379		9.14371	84.98275		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			9.44330		73.51469		9.37221	74.03440		14.51	0.00	0.00	0	35,149.00
R214	On 03/08/2017	Bond Future			9.48314		74.92311		9.41016	75.45255		14.81	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.51973		73.11140		9.44478	73.65139		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	21,953.21000		21,953.21000		21,832.78000	21,832.78000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.23410		9.23410		9.16960	9.16960		13.49	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.40220		9.40220		9.33520	9.33520		13.75	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.56510		3.56510		3.53980	3.53980		15.96	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.53350		3.53350		3.50620	3.50620		16.77	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33110		1.33110		1.32490	1.32490			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29800		1.29800		1.29550	1.29550			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.27050		1.27050		1.27090	1.27090			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,755,759,301.04</b>	<b>144,517</b>	<b>3 535 889.00</b>
<b>Grand Total:</b>												<b>1,755,759,301.04</b>	<b>144,517</b>	<b>3 535 889.00</b>