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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 27/01/2017	Any day expiry	13.47230	13.47230		13.34160	13.34160		12.64	0.00	20,288,138.00	1,510	0.00	
\$ / R	On 30/01/2017	Any day expiry	13.47460	13.47460		13.34160	13.34160		13.39	0.00	0.00	0	3,901.00	
\$ / R	On 31/01/2017	Any day expiry	13.47460	13.47460		13.33710	13.33710		15.64	0.00	0.00	0	2,339.00	
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	682.27120	0.68227	817.48540	0.81749	682.271	27.19	0.96	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	0.41680	0.00042	0.35400	0.00035	0.417	38.03	0.00	0.00	0	210.00
\$ / R	On 10/02/2017	Any day expiry	13.49570	13.49570		13.36080	13.36080		17.55	0.00	0.00	0	0.00	
\$ / R	On 10/02/2017	Any day expiry	13.80	Call	79.44240	0.07944	50.38410	0.05038	79.442	18.29	0.27	0.00	0	20,000.00
\$ / R	On 17/02/2017	Any day expiry	13.51250	13.51250		13.37770	13.37770		17.15	0.00	5,588,944.40	417	788.00	
\$ / R	On 17/02/2017	Any day expiry	13.61	Put	279.30790	0.27931	360.52350	0.36052	279.308	17.51	0.56	0.00	0	50,000.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	844.66620	0.84467	965.13560	0.96514	844.666	20.08	0.88	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	9.55510	0.00956	4.25630	0.00426	9.555	23.67	0.03	0.00	0	1,500.00
\$ / R	On 22/02/2017	Any day expiry	13.52450	13.52450		13.38990	13.38990		16.82	0.00	0.00	0	0.00	
\$ / R	On 22/02/2017	Any day expiry	13.85	Call	131.58050	0.13158	92.76750	0.09277	131.580	18.04	0.32	0.00	0	5,000.00
\$ / R	On 23/02/2017	Any day expiry	13.52700	13.52700		13.39230	13.39230		16.99	0.00	0.00	0	0.00	
\$ / R	On 23/02/2017	Any day expiry	13.30	Call	370.88890	0.37089	285.35840	0.28536	370.889	16.53	0.66	0.00	0	50,000.00
\$ / R	On 23/02/2017	Any day expiry	13.46	Put	214.21870	0.21422	277.83790	0.27784	214.219	16.82	0.45	0.00	0	36,000.00

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 23/02/2017	Any day expiry	13.60	Call	217.71800	0.21772	160.49530	0.16050	217.718	17.16	0.46	281,763,650.70	45,000	90,000.00
\$ / R	On 23/02/2017	Any day expiry	13.90	Call	124.26200	0.12426	0.00000	0.00000	124.262	18.21	0.30	182,433,600.00	45,000	45,000.00
\$ / R	On 24/02/2017	Any day expiry			13.52940	13.52940	13.39470	13.39470		17.01	0.00	0.00	0	3,920.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	238.28990	0.23829	305.94020	0.30594	238.290	16.92	0.47	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	9.27330	0.00927	5.86810	0.00587	9.273	21.95	0.03	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			13.53660	13.53660	13.40200	13.40200		16.82	0.00	670,970.00	50	2,815.00
\$ / R	On 28/02/2017	Any day expiry			13.53900	13.53900	13.40440	13.40440		16.87	0.00	0.00	0	712.00
\$ / R	On 01/03/2017	Any day expiry			13.54150	13.54150	13.40690	13.40690		16.91	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.57190	13.57190	13.43670	13.43670		16.81	0.00	750,756,792.30	55,317	371,262.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	9.48760	0.00949	12.33690	0.01234	9.488	16.46	0.03	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	24.19260	0.02419	33.26370	0.03326	24.193	16.15	0.07	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	48.50580	0.04851	67.57380	0.06757	48.506	15.90	0.13	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	95.32400	0.09532	129.14630	0.12915	95.324	16.01	0.21	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	103.04400	0.10304	138.64560	0.13865	103.044	16.06	0.23	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	105.70940	0.10571	141.91190	0.14191	105.709	16.07	0.23	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	122.71210	0.12271	162.58710	0.16259	122.712	16.16	0.26	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	138.22290	0.13822	181.23960	0.18124	138.223	16.23	0.28	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	154.98360	0.15498	201.20030	0.20120	154.984	16.30	0.30	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	494.91560	0.49492	409.17510	0.40918	494.916	16.37	0.67	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	173.01560	0.17302	222.47510	0.22248	173.016	16.37	0.33	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	176.77640	0.17678	226.88930	0.22689	176.776	16.39	0.33	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	288.32420	0.28832	231.45080	0.23145	288.324	17.10	0.47	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	269.16110	0.26916	215.30370	0.21530	269.161	17.24	0.45	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	203.45800	0.20346	160.56990	0.16057	203.458	17.82	0.36	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	176.50650	0.17651	138.42640	0.13843	176.507	18.11	0.32	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	604.60650	0.60461	701.72640	0.70173	604.607	18.11	0.68	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	681.07890	0.68108	782.55370	0.78255	681.079	18.40	0.71	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	130.61480	0.13061	100.77600	0.10078	130.615	18.72	0.25	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	114.48520	0.11449	87.76310	0.08776	114.485	18.96	0.23	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	842.58520	0.84259	951.06310	0.95106	842.585	18.96	0.77	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	98.64010	0.09864	75.24660	0.07525	98.640	19.22	0.20	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	926.74010	0.92674	1,038.54660	1.03855	926.740	19.22	0.80	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	92.92250	0.09292	70.75390	0.07075	92.923	19.32	0.19	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	961.02250	0.96102	1,074.05390	1.07405	961.023	19.32	0.81	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	84.95380	0.08495	64.51430	0.06451	84.954	19.47	0.18	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	71.00070	0.07100	53.65280	0.05365	71.001	19.78	0.15	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	48.19000	0.04819	35.46330	0.03546	48.190	20.44	0.11	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	46.02920	0.04603	33.65260	0.03365	46.029	20.51	0.10	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	42.45200	0.04245	30.83100	0.03083	42.452	20.60	0.10	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	39.78660	0.03979	28.73820	0.02874	39.787	20.67	0.09	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	33.82000	0.03382	24.08890	0.02409	33.820	20.85	0.08	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,685.46570	1.68547	1,812.42370	1.81242	1,685.466	21.09	0.94	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,810.23690	1.81024	1,938.46300	1.93846	1,810.237	21.32	0.95	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	18.20230	0.01820	12.22880	0.01223	18.202	21.54	0.04	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	17.61860	0.01762	11.79770	0.01180	17.619	21.58	0.04	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,140.82730	2.14083	2,271.53520	2.27154	2,140.827	21.94	0.97	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,180.02830	2.18003	2,310.96350	2.31096	2,180.028	22.01	0.97	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	10.82460	0.01082	6.87940	0.00688	10.825	22.12	0.03	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	7.84520	0.00785	4.80230	0.00480	7.845	22.49	0.02	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	5.52720	0.00553	3.57500	0.00358	5.527	22.88	0.01	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	4.75970	0.00476	3.25970	0.00326	4.760	24.26	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,182.48370	3.18248	3,316.36090	3.31636	3,182.484	25.59	0.99	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	4.10540	0.00411	2.91950	0.00292	4.105	26.92	0.01	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	3.86030	0.00386	2.80420	0.00280	3.860	28.56	0.01	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.91870	0.00092	0.53080	0.00053	0.919	30.10	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.90280	0.00090	0.52110	0.00052	0.903	30.10	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.33350	0.00033	0.18170	0.00018	0.334	30.10	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.16590	0.00017	0.08680	0.00009	0.166	30.10	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00300	0.00000	0.00130	0.00000	0.003	30.10	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.61250	13.61250	13.47630	13.47630		16.90	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	316.87020	0.31687	383.23730	0.38324	316.870	16.76	0.44	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	38.43790	0.03844	30.09240	0.03009	38.438	20.90	0.08	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.61760	13.61760	13.48130	13.48130		16.95	0.00	0.00	0	4,019.00
\$ / R	On 11/04/2017	Any day expiry			13.64510	13.64510	13.50870	13.50870		17.07	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.64760	13.64760	13.51120	13.51120		17.07	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	415.87830	0.41588	351.69930	0.35170	415.878	17.10	0.51	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	367.94940	0.36795	309.51830	0.30952	367.949	17.38	0.47	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	611.07920	0.61108	696.60000	0.69660	611.079	17.78	0.59	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	12.05780	0.01206	8.44880	0.00845	12.058	23.73	0.02	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.65010	13.65010	13.51370	13.51370		17.10	0.00	0.00	0	394.00
\$ / R	On 18/04/2017	Any day expiry			13.66270	13.66270	13.52620	13.52620		17.03	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.67020	13.67020	13.53360	13.53360		17.09	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.68020	13.68020	13.54360	13.54360		17.15	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	364.41540	0.36442	421.58780	0.42159	364.415	16.86	0.42	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	529.88690	0.52989	604.00230	0.60400	529.887	17.38	0.52	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	729.16370	0.72916	815.59070	0.81559	729.164	18.05	0.62	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	125.32070	0.12532	101.69440	0.10169	125.321	20.18	0.18	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	68.16420	0.06816	55.12060	0.05512	68.164	21.30	0.10	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	26.55840	0.02656	18.87330	0.01887	26.558	22.85	0.04	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.68780	13.68780	13.55110	13.55110		17.20	0.00	0.00	0	2,200.00
\$ / R	On 26/05/2017	Any day expiry			13.75860	13.75860	13.62070	13.62070		17.40	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	409.91660	0.40992	467.56360	0.46756	409.917	17.05	0.40	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	97.79690	0.09780	82.25380	0.08225	97.797	21.42	0.12	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.81930	13.81930	13.68040	13.68040		17.47	0.00	60,597,630.50	4,385	196,971.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	155.42190	0.15542	183.15480	0.18315	155.422	16.24	0.19	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	234.24690	0.23425	271.11350	0.27111	234.247	16.42	0.26	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	609.83050	0.60983	680.99890	0.68100	609.831	17.52	0.48	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	633.45550	0.63346	706.05870	0.70606	633.456	17.59	0.49	0.00	0	30,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	713.08250	0.71308	790.23610	0.79024	713.083	17.82	0.52	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	783.73440	0.78373	864.57830	0.86458	783.734	18.01	0.55	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	796.89050	0.79689	878.38690	0.87839	796.891	18.05	0.56	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	830.18080	0.83018	913.28870	0.91329	830.181	18.13	0.57	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	864.03540	0.86404	948.72170	0.94872	864.035	18.22	0.58	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	443.91150	0.44391	390.63000	0.39063	443.912	18.27	0.41	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	933.37760	0.93338	1,021.11950	1.02112	933.378	18.40	0.60	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	375.26510	0.37527	329.32340	0.32932	375.265	18.70	0.36	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,357.93860	1.35794	1,460.62020	1.46062	1,357.939	19.42	0.71	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	202.46500	0.20247	174.78230	0.17478	202.465	20.29	0.22	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,869.41720	1.86942	1,982.32660	1.98233	1,869.417	20.44	0.80	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	155.26010	0.15526	133.49400	0.13349	155.260	20.85	0.17	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,115.96010	2.11596	2,233.09400	2.23309	2,115.960	20.85	0.83	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	147.93640	0.14794	127.11310	0.12711	147.936	20.95	0.16	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	146.91930	0.14692	126.23030	0.12623	146.919	20.96	0.16	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	133.47470	0.13347	114.54240	0.11454	133.475	21.17	0.15	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	124.69940	0.12470	106.92970	0.10693	124.699	21.32	0.14	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	116.55700	0.11656	99.87490	0.09987	116.557	21.46	0.13	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	111.95620	0.11196	95.89300	0.09589	111.956	21.55	0.13	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	83.72740	0.08373	72.66920	0.07267	83.727	22.34	0.10	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	39.29460	0.03929	32.57180	0.03257	39.295	24.83	0.05	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	25.49670	0.02560	20.88730	0.02089	25.497	24.83	0.03	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	9.78960	0.00979	7.82180	0.00782	9.790	24.83	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.84210	13.84210	13.70280	13.70280		17.58	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	445.08170	0.44508	503.24370	0.50324	445.082	17.08	0.39	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	127.67670	0.12768	110.30060	0.11030	127.677	21.45	0.14	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.84710	13.84710	13.70780	13.70780		17.59	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.87750	13.87750	13.73770	13.73770		17.65	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	700.41850	0.70042	774.70960	0.77471	700.419	17.74	0.49	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	65.56000	0.06556	57.81130	0.05781	65.560	24.52	0.07	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.90020	13.90020	13.76000	13.76000		17.67	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.91040	13.91040	13.77000	13.77000		17.65	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	337.80220	0.33780	386.01510	0.38602	337.802	16.66	0.31	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	541.96880	0.54197	485.68730	0.48569	541.969	18.29	0.44	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.91540	13.91540	13.77500	13.77500		17.66	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	471.03100	0.47103	528.77840	0.52878	471.031	17.10	0.38	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	148.21570	0.14822	130.37290	0.13037	148.216	21.60	0.15	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.92550	13.92550	13.78490	13.78490		17.72	0.00	0.00	0	500.00
\$ / R	On 29/08/2017	Any day expiry			13.99890	13.99890	13.85720	13.85720		17.78	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	494.79180	0.49479	551.76560	0.55177	494.792	17.08	0.37	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	172.44110	0.17244	157.22260	0.15722	172.441	21.78	0.15	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.04950	14.04950	13.90710	13.90710		17.83	0.00	7,066,898.50	503	12,405.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	236.36820	0.23637	267.52800	0.26753	236.368	16.45	0.21	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	311.29620	0.31130	348.95430	0.34895	311.296	16.62	0.26	0.00	0	3,099.00

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 18/09/2017	Foreign Exchange Future	13.40	Put	461.36330	0.46136	514.74130	0.51474	461.363	16.92	0.34	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	631.86130	0.63186	695.58300	0.69558	631.861	17.41	0.41	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	637.14260	0.63714	701.15240	0.70115	637.143	17.43	0.41	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	903.28320	0.90328	980.47480	0.98047	903.283	18.07	0.50	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	966.83300	0.96683	1,046.66480	1.04666	966.833	18.21	0.52	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,065.57700	1.06558	1,149.22320	1.14922	1,065.577	18.43	0.55	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	249.11780	0.24912	224.06570	0.22407	249.118	21.08	0.20	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	206.25180	0.20625	187.15300	0.18715	206.252	21.57	0.17	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	190.59600	0.19060	173.93140	0.17393	190.596	21.91	0.16	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	188.51840	0.18852	172.07190	0.17207	188.518	21.97	0.16	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	136.54300	0.13654	125.59480	0.12559	136.543	23.76	0.11	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.07230	14.07230	13.92950	13.92950		17.83	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	513.10760	0.51311	568.55760	0.56856	513.108	17.07	0.36	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	195.54650	0.19555	177.66840	0.17767	195.547	22.11	0.16	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.13800	14.13800	13.99430	13.99430		17.92	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.14820	14.14820	14.00430	14.00430		17.94	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	529.03830	0.52904	584.38640	0.58439	529.038	17.05	0.35	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	215.33940	0.21534	200.20540	0.20021	215.339	22.40	0.16	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.22980	14.22980	14.08420	14.08420		18.02	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	544.20400	0.54420	596.98500	0.59699	544.204	17.04	0.34	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	240.74600	0.24075	225.49090	0.22549	240.746	22.64	0.17	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.28080	14.28080	14.13420	14.13420		18.05	0.00	71,404.00	5	15,497.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	98.22790	0.09823	110.89780	0.11090	98.228	15.02	0.10	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	444.93640	0.44494	487.16290	0.48716	444.936	16.85	0.29	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	491.45620	0.49146	536.60250	0.53660	491.456	16.94	0.31	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	804.66240	0.80466	872.04770	0.87205	804.662	17.65	0.42	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	855.47650	0.85548	925.23280	0.92523	855.476	17.77	0.43	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	890.15930	0.89016	961.47110	0.96147	890.159	17.85	0.44	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	907.73830	0.90774	979.69360	0.97969	907.738	17.89	0.45	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,103.86050	1.10386	1,183.20000	1.18320	1,103.861	18.31	0.50	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,123.05180	1.12305	1,203.09640	1.20310	1,123.052	18.34	0.51	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	446.56950	0.44657	410.59690	0.41060	446.569	20.52	0.29	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	397.17330	0.39717	365.32520	0.36533	397.173	20.88	0.26	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	359.43900	0.35944	330.80290	0.33080	359.439	21.19	0.24	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	321.40270	0.32140	298.33140	0.29833	321.403	21.55	0.21	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	317.22660	0.31723	294.87330	0.29487	317.227	21.60	0.21	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	314.41130	0.31441	292.31710	0.29232	314.411	21.65	0.21	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	310.71780	0.31072	288.97000	0.28897	310.718	21.71	0.21	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	248.07090	0.24807	232.21760	0.23222	248.071	23.03	0.17	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.29100	14.29100	14.14420	14.14420		18.06	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	555.58100	0.55558	605.97830	0.60598	555.581	17.05	0.33	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	256.87250	0.25687	240.52930	0.24053	256.873	22.96	0.17	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.50890	14.50890	14.36130	14.36130		18.41	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.73310	14.73310	14.58810	14.58810		18.85	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	711.04120	0.71104	761.80330	0.76180	711.041	17.70	0.32	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.57190	13.57190	13.43670	13.43670		16.81	0.00	27,143.80	2	461.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.81930	13.81930	13.68040	13.68040		17.47	0.00	0.00	0	44.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.04950	14.04950	13.90710	13.90710		17.83	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.92970	16.92970	16.77430	16.77430		23.73	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			17.01930	17.01930	16.86850	16.86850		20.49	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.06540	17.06540	16.91380	16.91380		20.23	0.00	110,105,960.80	6,452	50,204.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	514.44860	0.51445	447.57900	0.44758	514.449	20.17	0.54	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	119.74930	0.11975	102.58290	0.10258	119.749	23.01	0.17	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	71.41100	0.07141	60.50290	0.06050	71.411	23.87	0.11	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	13.59400	0.01359	12.97040	0.01297	13.594	28.63	0.02	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.12930	17.12930	16.97660	16.97660		20.23	0.00	0.00	0	162.00
£ / R	On 13/04/2017	Any day expiry			17.17800	17.17800	17.02500	17.02500		20.24	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			17.22320	17.22320	17.06970	17.06970		20.13	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			17.23460	17.23460	17.08090	17.08090		20.16	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.42070	17.42070	17.26440	17.26440		19.56	0.00	0.00	0	22,310.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.75680	17.75680	17.59620	17.59620		19.06	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.09840	18.09840	17.93310	17.93310		18.74	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11810	0.11810	0.11776	0.11776		21.68	0.00	0.00	0	362.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12084	0.12084	0.12048	0.12048		17.74	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12347	0.12347	0.12310	0.12310		15.27	0.00	0.00	0	0.00
€ / R	On 31/01/2017	Any day expiry			14.42370	14.42370	14.25250	14.25250		14.02	0.00	0.00	0	12.00
€ / R	On 06/02/2017	Any day expiry			14.43900	14.43900	14.27100	14.27100		15.72	0.00	0.00	0	349.00
€ / R	On 24/02/2017	Any day expiry			14.49520	14.49520	14.32800	14.32800		15.77	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.50820	14.50820	14.34060	14.34060		15.69	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.55140	14.55140	14.38310	14.38310		15.88	0.00	46,520,825.80	3,197	80,316.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	48.92880	0.04893	68.33330	0.06833	48.929	15.35	0.12	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	36.81380	0.03681	24.20910	0.02421	36.814	19.17	0.08	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.55810	14.55810	14.38950	14.38950		15.95	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.61140	14.61140	14.44210	14.44210		16.07	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.65860	14.65860	14.48880	14.48880		16.11	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.88970	14.88970	14.71660	14.71660		16.54	0.00	744,485.00	50	79,598.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.21370	15.21370	15.03640	15.03640		16.85	0.00	0.00	0	1,396.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.54670	15.54670	15.36470	15.36470		17.06	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.04896	98.04896	97.82518	97.82518			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.14414	95.14414	94.91375	94.91375			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.94889	93.94889	93.71614	93.71614			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.09873	96.09873	95.86864	95.86864			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.82616	99.82616	99.60110	99.60110			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 15/03/2027	Interest Rate Swap		98.44735	98.44735		98.21994	98.21994			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.00285	100.00285		100.00285	100.00285			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.61692	99.61692		99.61700	99.61700			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.65365	99.65365		99.64667	99.64667			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.91942	99.91942		99.90524	99.90524			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.96922	99.96922		99.94831	99.94831			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.94862	99.94862		99.93471	99.93471			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.25247	99.25247		99.23151	99.23151			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.91917	98.91917		98.89196	98.89196			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.98527	98.98527		98.95124	98.95124			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.50000	99.50000		99.45000	99.45000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		100.02099	100.02099		99.96098	99.96098			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.84945	97.84945		97.70496	97.70496			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.17733	97.17733		97.02766	97.02766			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.47348	96.47348		96.32194	96.32194			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.74539	96.74539		96.59416	96.59416			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		99.00524	99.00524		98.85576	98.85576			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap		99.21882	99.21882		99.06892	99.06892			0.00	0.00	0	0.00
AL37	On 02/02/2017	Index Future		514.74100	514.74100		516.09900	516.09900			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future		524.58400	524.58400		525.97300	525.97300			0.00	0.00	0	7.00
AL37	On 03/08/2017	Index Future		534.91400	534.91400		536.33000	536.33000			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		545.77100	545.77100		547.22900	547.22900			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future		595.10100	595.10100		597.67800	597.67800			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future		606.48000	606.48000		609.11200	609.11200			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		618.42300	618.42300		621.10600	621.10600			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		630.97500	630.97500		633.72900	633.72900			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		540.76400	540.76400		543.10000	543.10000			0.00	0.00	0	134.00
ALBI	On 04/05/2017	Index Future		551.10400	551.10400		553.49000	553.49000			0.00	0.00	0	422.00
ALBI	On 03/08/2017	Index Future		561.95600	561.95600		564.38900	564.38900			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		573.36200	573.36200		575.85800	575.85800			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.24750	10.24750		10.12220	10.12220		13.37	0.00	461,137.50	45	22,309.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.41230	10.41230		10.28420	10.28420		13.67	0.00	0.00	0	125.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.56800	10.56800		10.43740	10.43740		13.64	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.72670	10.72670		10.59250	10.59250		13.57	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.35380	10.35380		10.26690	10.26690		14.79	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.55500	10.55500		10.46530	10.46530		15.20	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
CAD / R	On 18/09/2017	Foreign Exchange Future		10.74450	10.74450		10.65270	10.65270		15.05	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		13.62360	13.62360		13.47790	13.47790		16.12	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.95680	13.95680		13.80690	13.80690		16.93	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		14.27750	14.27750		14.12340	14.12340		17.41	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		1.96420	1.96420		1.95070	1.95070		16.16	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.97440	1.97440		1.96270	1.96270		16.53	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.98860	1.98860		1.97820	1.97820		16.57	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		1.95790	1.95790		1.93510	1.93510		16.05	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.00440	2.00440		1.98100	1.98100		16.59	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
EL28	On 02/11/2017	Bond Future		133.16474	133.16474		133.16559	133.16559			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		10.47594	79.79734		10.41676	80.17770			0.00	0.00	0	2,000.00
ES33	On 04/05/2017	Bond Future		10.55688	77.52991		10.49563	77.91826			0.00	0.00	0	9,402.00
ES33	On 03/08/2017	Bond Future		10.63204	79.05680		10.56878	79.45273			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.70532	76.86773		10.63963	77.27373			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 02/02/2017	Bond Future		10.59555	84.11211		10.53632	84.55028			0.00	0.00	0	4,277.00
ES42	On 04/05/2017	Bond Future		10.67556	81.45800		10.61426	81.90533			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		10.74894	83.06243		10.68567	83.51859			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.81944	80.48652		10.75381	80.95404			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 02/02/2017	GOVI		538.65200	538.65200		540.99900	540.99900			0.00	0.00	0	146.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 04/05/2017	GOVI		548.95200	548.95200		551.34900	551.34900			0.00	0.00	0	355.00
GOVI	On 03/08/2017	GOVI		559.76200	559.76200		562.20500	562.20500			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		571.12300	571.12300		573.63000	573.63000			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.75000	1.75000		1.73280	1.73280		16.77	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.78290	1.78290		1.76550	1.76550		17.39	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.81260	1.81260		1.79490	1.79490		17.77	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		127.20807	127.20807		127.20677	127.20677			0.00	0.00	0	2,844.00
I2025	On 04/05/2017	Bond Future		129.64841	129.64841		129.64823	129.64823			0.00	0.00	0	917.00
I2025	On 03/08/2017	Bond Future		130.86377	130.86377		130.86359	130.86359			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		133.52766	133.52766		133.53076	133.53076			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
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future		107.71772	107.71772		107.42264	107.42264			0.00	0.00	0	6,033.00
I2033	On 04/05/2017	Bond Future		108.74367	108.74367		108.44399	108.44399			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		110.89162	110.89162		110.58598	110.58598			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		112.05819	112.05819		111.74909	111.74909			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 02/02/2017	Bond Future		132.62745	132.62745		133.07190	133.07190			0.00	0.00	0	6,971.00
I2038	On 04/05/2017	Bond Future		135.17164	135.17164		135.62587	135.62587			0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future		136.32806	136.32806		136.79113	136.79113			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		139.10310	139.10310		139.57926	139.57926			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 02/02/2017	Bond Future		133.58669	133.58669		133.86566	133.86566			0.00	0.00	0	18,221.00
I2046	On 04/05/2017	Bond Future		134.61960	134.61960		134.90496	134.90496			0.00	0.00	0	19,444.00
I2046	On 03/08/2017	Bond Future		137.27844	137.27844		137.56955	137.56955			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		138.46853	138.46853		138.76900	138.76900			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 02/02/2017	Bond Future		142.22931	142.22931		142.22798	142.22798			0.00	0.00	0	20,450.00
I2050	On 04/05/2017	Bond Future		144.95787	144.95787		144.95787	144.95787			0.00	0.00	0	24,049.00
I2050	On 03/08/2017	Bond Future		146.14211	146.14211		146.14178	146.14178			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		149.11681	149.11681		149.12055	149.12055			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 02/02/2017	Index Future		249.35300	249.35300		249.44400	249.44400			0.00	0.00	0	205.00
IGOV	On 04/05/2017	Index Future		254.13600	254.13600		254.23200	254.23200			0.00	0.00	0	905.00
IGOV	On 03/08/2017	Index Future		259.15600	259.15600		259.25300	259.25300			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future		264.43100	264.43100		264.53700	264.53700			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
ILBI	On 02/02/2017	Index Future		675.06400	675.06400		675.20400	675.20400			0.00	0.00	0	157.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		6.17000	93.83000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		6.21000	93.79000		7.38000	92.62000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		6.27000	93.73000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		6.43000	93.57000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		6.65000	93.35000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		6.88000	93.12000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.06000	92.94000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.24000	92.76000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.38000	92.62000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.38000	92.62000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.24000	92.76000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.38000	92.62000		7.51000	92.49000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.12960	0.12960		0.12830	0.12830			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12970	0.12970		0.12830	0.12830			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12980	0.12980		0.12830	0.12830			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.86590	9.86590		9.72340	9.72340		13.95	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		10.01740	10.01740		9.87110	9.87110		14.29	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		10.15990	10.15990		10.01170	10.01170		14.40	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.28230	1.28230		1.27750	1.27750			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.30090	1.30090		1.29600	1.29600			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.31650	1.31650		1.31140	1.31140			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future		1.25740	1.25740		1.25880	1.25880			0.00	0.00	0	20.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.26060	1.26060		1.26200	1.26200			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.26390	1.26390		1.26530	1.26530			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future		1.07220	1.07220		1.07040	1.07040			0.00	0.00	0	728.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.07750	1.07750		1.07570	1.07570			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.08290	1.08290		1.08120	1.08120			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future		8.83337	112.18992		8.76371	112.67652		8.36	0.00	2,916,937.92	26	61,383.00
R186	On 02/02/2017	Bond Future	8.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.06	0.00	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1.08000	0.00108	7.03000	0.00703	1.080	8.21	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	3.43000	0.00343	17.31000	0.01731	3.430	8.23	0.01	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	47.61000	0.04761	133.83000	0.13383	47.610	8.30	0.09	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	61.30000	0.06130	162.72000	0.16272	61.300	8.31	0.11	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	366.60000	0.36660	233.94000	0.23394	366.600	8.43	0.41	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	287.31000	0.28731	180.38000	0.18038	287.310	8.45	0.35	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	184.16000	0.18416	112.93000	0.11293	184.160	8.48	0.25	0.00	0	2,546.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/02/2017	Bond Future	9.02	Put	90.81000		0.09081		54.40000	0.05440	90.810	8.52	0.14	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	35.75000		0.03575		21.18000	0.02118	35.750	8.57	0.07	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	0.32000		0.00032		0.22000	0.00022	0.320	8.76	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	0.04000		0.00004		0.03000	0.00003	0.040	8.82	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.87810		114.33520		8.80542	114.83216		8.13	0.00	114,335.20	1	90,394.00
R186	On 04/05/2017	Bond Future	8.44	Call	760.41000		0.76041		911.53000	0.91153	760.410	8.01	0.27	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,729.75000		1.72975		1,522.47000	1.52247	1,729.750	8.24	0.46	0.00	0	500.00
R186	On 03/08/2017	Bond Future			8.91482		111.28243		8.83914	111.78909		8.42	0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.94235		113.54188		8.86305	114.06179		8.19	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 02/02/2017	Bond Future			295.54648		295.54648		295.54340	295.54340			0.00	0.00	0	163.00
R197	On 04/05/2017	Bond Future			301.21611		301.21611		301.21577	301.21577			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.21141		300.21141		300.21092	300.21092			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.32286		306.32286		306.33013	306.33013			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 02/02/2017	Bond Future			246.10339		246.10339		246.10113	246.10113			0.00	0.00	0	24,906.00
R202	On 04/05/2017	Bond Future			250.82447		250.82447		250.82447	250.82447			0.00	0.00	0	35,522.00
R202	On 03/08/2017	Bond Future			252.08487		252.08487		252.08487	252.08487			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			257.21627		257.21627		257.22270	257.22270			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 02/02/2017	Bond Future			8.45845		100.11207		8.38873	100.43135		5.89	0.00	0.00	0	7,102.00
R2023	On 04/05/2017	Bond Future			8.49487		98.09444		8.42119	98.42077		5.91	0.00	0.00	0	15,318.00
R2023	On 03/08/2017	Bond Future			8.51996		100.02622		8.44218	100.35892		5.65	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.53888		98.12337		8.45597	98.46539		5.55	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 02/02/2017	Bond Future			7.79922		103.55104		7.75933	103.57409		0.41	0.00	0.00	0	6,860.00
R203	On 04/05/2017	Bond Future			7.72291		101.35845		7.65278	101.38291		0.29	0.00	0.00	0	25,779.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2017	Bond Future			9.24367		90.86038		9.18412	91.27751			0.00	0.00	0	17,938.00
R2030	On 04/05/2017	Bond Future			9.29441		92.59782		9.23273	93.02372			0.00	0.00	0	20,155.00
R2030	On 03/08/2017	Bond Future			9.34023		90.41434		9.27642	90.84858			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.37427		92.25022		9.30796	92.69572			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 02/02/2017	Bond Future			9.37369		93.93365		9.31917	94.34274		11.55	0.00	0.00	0	14,756.00

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 04/05/2017	Bond Future		9.42339	91.57102		9.36700	91.98879		11.84	0.00	0.00	0	17,753.00
R2032	On 03/08/2017	Bond Future		9.46676	93.37446		9.40856	93.80052		11.78	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.50501	91.11030		9.44461	91.54736		12.04	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future		9.49386	98.61453		9.43435	99.10526			0.00	0.00	0	5,053.00
R2035	On 04/05/2017	Bond Future		9.54264	95.99745		9.48120	96.49848			0.00	0.00	0	7,556.00
R2035	On 03/08/2017	Bond Future		9.58584	97.88800		9.52252	98.39883			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.62630	95.37080		9.56072	95.89451			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 02/02/2017	Bond Future		9.55868	90.79956		9.49915	91.28919		13.56	0.00	0.00	0	29,506.00
R2037	On 04/05/2017	Bond Future		9.61035	92.53584		9.54894	93.03559		13.34	0.00	0.00	0	46,489.00
R2037	On 03/08/2017	Bond Future		9.65793	90.10071		9.59464	90.61033		13.92	0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future		9.69515	91.93033		9.62973	92.45260		13.66	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 02/02/2017	Bond Future		7.85824	101.28194		7.79810	101.38492		1.39	0.00	0.00	0	11,758.00
R204	On 04/05/2017	Bond Future		7.88092	103.21860		7.81014	103.32452		1.27	0.00	0.00	0	25,617.00
R204	On 03/08/2017	Bond Future		7.86223	101.20985		7.77781	101.31778		1.29	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.77176	103.26471		7.66517	103.37747		1.08	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 02/02/2017	Bond Future		9.56858	94.92159		9.51405	95.40537		14.24	0.00	0.00	0	4,956.00
R2040	On 04/05/2017	Bond Future		9.61889	96.73663		9.56265	97.23055		14.01	0.00	0.00	0	8,436.00
R2040	On 03/08/2017	Bond Future		9.66517	94.13380		9.60725	94.63741		14.61	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.70134	96.04534		9.64149	96.56163		14.34	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 02/02/2017	Bond Future		9.57344	92.25407		9.51889	92.74502		14.94	0.00	0.00	0	18,230.00
R2044	On 04/05/2017	Bond Future		9.62174	94.01807		9.56552	94.51933		14.72	0.00	0.00	0	18,846.00
R2044	On 03/08/2017	Bond Future		9.66609	91.48694		9.60824	91.99803		15.36	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.70069	93.34472		9.64098	93.86855		15.09	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 02/02/2017	Bond Future		9.57349	95.72632		9.51393	96.27505		14.84	0.00	19,145,264.00	200	37,243.00
R2048	On 04/05/2017	Bond Future		9.61772	93.11747		9.55640	93.67758		15.32	0.00	0.00	0	60,385.00
R2048	On 03/08/2017	Bond Future		9.65693	94.95123		9.59391	95.52229		15.29	0.00	18,990,246.00	200	200.00
R2048	On 02/11/2017	Bond Future		9.69355	92.43788		9.62851	93.02302		15.72	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 02/02/2017	Bond Future			7.99322		98.54124		7.93331	98.69370		2.48	0.00	0.00	0	30,319.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,296.91000		2.29691	2,449.37000	2.44937	2,296.910		2.66	1.00	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.02579		100.42548		7.95927	100.58180		2.25	0.00	8,837,442.24	88	75,763.00
R207	On 03/08/2017	Bond Future			8.03514		98.75931		7.96109	98.91866		2.31	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	842.10000		0.84210	939.57000	0.93957	842.100		2.35	0.58	0.00	0	51.00
R207	On 02/11/2017	Bond Future			8.00320		100.76447		7.91878	100.92962		2.11	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 02/02/2017	Bond Future			8.14290		97.58079		8.08808	97.76504		3.86	0.00	90,847,715.49	931	15,559.00
R208	On 04/05/2017	Bond Future			8.17268		96.04404		8.11352	96.23273		3.61	0.00	4,225,937.76	44	18,093.00
R208	On 03/08/2017	Bond Future			8.18610		97.93555		8.12236	98.12791		3.64	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.18249		96.52022		8.11258	96.71898		3.49	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 02/02/2017	Bond Future			9.46333		74.04552		9.40375	74.45534		13.42	0.00	0.00	0	13,889.00
R209	On 04/05/2017	Bond Future			9.50830		72.31080		9.44694	72.72912		13.80	0.00	0.00	0	52,670.00
R209	On 04/05/2017	Bond Future	8.93	Call	642.38000		0.64238	750.81000	0.75081	642.380		13.60	0.23	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,750.81000		2.75081	2,525.86000	2.52586	2,750.810		13.88	0.58	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,709.36000		1.70936	1,549.07000	1.54907	1,709.360		14.16	0.42	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.54761		73.73492		9.48454	74.16148		13.83	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.58235		72.08048		9.51724	72.51757		14.22	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 02/02/2017	Bond Future			187.07536		187.07536		187.07374	187.07374			0.00	0.00	0	585.00
R210	On 04/05/2017	Bond Future			188.34492		188.34492		188.34492	188.34492			0.00	0.00	0	1,428.00
R210	On 03/08/2017	Bond Future			192.06508		192.06508		192.06508	192.06508			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.54251		193.54251		193.54725	193.54725			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
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future			146.22227		146.22227		146.22071	146.22071			0.00	0.00	0	3,380.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 04/05/2017	Bond Future	149.02736		149.02736		149.02716	149.02716			0.00	0.00	0	1,000.00
R212	On 03/08/2017	Bond Future	149.92099		149.92099		149.92074	149.92074			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	152.97287		152.97287		152.97643	152.97643			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 02/02/2017	Bond Future	9.26359		85.49195		9.21406	85.82938		11.24	0.00	0.00	0	10,051.00
R213	On 04/05/2017	Bond Future	9.30807		83.57527		9.25687	83.91997		11.54	0.00	0.00	0	42,480.00
R213	On 03/08/2017	Bond Future	9.34653		85.22109		9.29371	85.57259		11.53	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.38204		83.39842		9.32722	83.75915		11.80	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 02/02/2017	Bond Future	9.51837		74.53982		9.45880	74.97003		14.21	0.00	0.00	0	7,925.00
R214	On 04/05/2017	Bond Future	9.56100		72.66737		9.49972	73.10649		14.65	0.00	0.00	0	34,273.00
R214	On 03/08/2017	Bond Future	9.59857		74.09840		9.53563	74.54618		14.65	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.63356		72.30366		9.56866	72.76238		15.05	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	22,763.59000		22,763.59000		22,559.51000	22,559.51000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.50610		9.50610		9.44050	9.44050		13.98	0.00	0.00	0	35.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.68350		9.68350		9.61590	9.61590		14.41	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.46550		3.46550		3.44910	3.44910		18.40	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.43340		3.43340		3.41690	3.41690		18.34	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.35310		1.35310		1.33770	1.33770			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.31310		1.31310		1.29010	1.29010			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.27940		1.27940		1.25890	1.25890			0.00	0.00	0	0.00
Total for Derivatives :												1,612,175,459.91	163,423	3,675,203.00
Grand Total:												1,612,175,459.91	163,423	3,675,203.00