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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2017

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
Derivatives													
\$ / R		On 10/02/2017	Any day expiry	13.43130	13.43130	13.38450	13.38450		18.19	0.00	0.00	0	0.00
\$ / R	13.80	Call	Any day expiry	42.42690	0.04243	43.60860	0.04361	42.427	19.39	0.19	0.00	0	20,000.00
\$ / R		On 17/02/2017	Any day expiry	13.44820	13.44820	13.40120	13.40120		17.00	0.00	0.00	0	788.00
\$ / R	13.61	Put	Any day expiry	289.64710	0.28965	332.73840	0.33274	289.647	17.55	0.62	0.00	0	50,000.00
\$ / R	14.32	Put	Any day expiry	892.65070	0.89265	940.11790	0.94012	892.651	20.96	0.92	0.00	0	1,500.00
\$ / R	15.03	Call	Any day expiry	5.79310	0.00579	4.57450	0.00457	5.793	25.96	0.02	0.00	0	1,500.00
\$ / R		On 22/02/2017	Any day expiry	13.46020	13.46020	13.41310	13.41310		16.57	0.00	0.00	0	0.00
\$ / R	13.85	Call	Any day expiry	90.56530	0.09057	87.83700	0.08784	90.565	18.06	0.26	0.00	0	5,000.00
\$ / R		On 23/02/2017	Any day expiry	13.46260	13.46260	13.41550	13.41550		16.60	0.00	0.00	0	0.00
\$ / R	13.30	Call	Any day expiry	304.60540	0.30461	283.41150	0.28341	304.605	16.29	0.63	0.00	0	45,000.00
\$ / R	13.46	Put	Any day expiry	217.97340	0.21797	251.76800	0.25177	217.973	16.63	0.49	0.00	0	36,000.00
\$ / R	13.60	Call	Any day expiry	165.17680	0.16518	156.27900	0.15628	165.177	17.15	0.41	0.00	0	90,000.00
\$ / R	13.90	Call	Any day expiry	85.73130	0.08573	82.96820	0.08297	85.731	18.27	0.24	0.00	0	45,000.00
\$ / R		On 24/02/2017	Any day expiry	13.46510	13.46510	13.41790	13.41790		16.63	0.00	0.00	0	3,920.00
\$ / R	13.50	Put	Any day expiry	244.90760	0.24491	279.37520	0.27938	244.908	16.82	0.52	0.00	0	60.00
\$ / R	15.20	Call	Any day expiry	4.41170	0.00441	4.77950	0.00478	4.412	22.37	0.02	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2017	Any day expiry		13.47230	13.47230		13.42510	13.42510		16.36	0.00	0.00	0	2,815.00
\$ / R	On 28/02/2017	Any day expiry		13.47470	13.47470		13.42750	13.42750		16.40	0.00	45,667,350.00	3,372	1,153.00
\$ / R	On 01/03/2017	Any day expiry		13.47710	13.47710		13.42980	13.42980		16.43	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future		13.50690	13.50690		13.45970	13.45970		16.62	0.00	496,067,916.30	36,727	365,701.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	9.26870	0.00927	11.59700	0.01160	9.269	16.74	0.03	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	23.38630	0.02339	28.08680	0.02809	23.386	16.24	0.07	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	47.06700	0.04707	54.90790	0.05491	47.067	15.82	0.13	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	94.90380	0.09490	110.36680	0.11037	94.904	15.88	0.23	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	102.97790	0.10298	119.29140	0.11929	102.978	15.92	0.24	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	105.77220	0.10577	122.37090	0.12237	105.772	15.94	0.24	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	123.62540	0.12363	141.96430	0.14196	123.625	16.03	0.27	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	139.96520	0.13997	159.77440	0.15977	139.965	16.10	0.30	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	157.66360	0.15766	178.95520	0.17896	157.664	16.18	0.32	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	433.63930	0.43364	409.21630	0.40922	433.639	16.25	0.65	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	176.73930	0.17674	199.51630	0.19952	176.739	16.25	0.35	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	180.72250	0.18072	203.79460	0.20379	180.723	16.27	0.36	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	240.28260	0.24028	228.19820	0.22820	240.283	17.10	0.44	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	222.89070	0.22289	211.91720	0.21192	222.891	17.25	0.41	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	164.27820	0.16428	157.06660	0.15707	164.278	17.88	0.32	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	140.76080	0.14076	135.04650	0.13505	140.761	18.20	0.29	0.00	0	521.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	633.86080	0.63386	675.34650	0.67535	633.861	18.20	0.71	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	713.62450	0.71362	756.37410	0.75637	713.624	18.51	0.75	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	101.53460	0.10153	97.79590	0.09780	101.535	18.85	0.22	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	87.92170	0.08792	84.98170	0.08498	87.922	19.11	0.19	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	881.02170	0.88102	925.28170	0.92528	881.022	19.11	0.81	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	74.90850	0.07491	72.70570	0.07271	74.909	19.39	0.17	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	968.00850	0.96801	1,013.00570	1.01301	968.009	19.39	0.83	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	70.25950	0.07026	68.31270	0.06831	70.259	19.50	0.16	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,003.35950	1.00336	1,048.61270	1.04861	1,003.359	19.50	0.84	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	63.82440	0.06382	62.22280	0.06222	63.824	19.67	0.15	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	52.69070	0.05269	51.66030	0.05166	52.691	20.01	0.12	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	34.60070	0.03460	33.82830	0.03383	34.601	20.70	0.08	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	32.70600	0.03271	32.00410	0.03200	32.706	20.74	0.08	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	29.76320	0.02976	29.16730	0.02917	29.763	20.80	0.07	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	27.59040	0.02759	27.07110	0.02707	27.590	20.86	0.07	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	22.79750	0.02280	22.43770	0.02244	22.798	20.99	0.06	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,740.84230	1.74084	1,787.83510	1.78784	1,740.842	21.16	0.95	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,866.87250	1.86687	1,913.97030	1.91397	1,866.873	21.33	0.96	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	10.88020	0.01088	10.84370	0.01084	10.880	21.49	0.03	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	10.45930	0.01046	10.43150	0.01043	10.459	21.51	0.03	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,200.13500	2.20013	2,247.36540	2.24737	2,200.135	21.78	0.98	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,239.59590	2.23960	2,286.83340	2.28683	2,239.596	21.83	0.98	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	5.76270	0.00576	5.80820	0.00581	5.763	21.91	0.02	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	3.86050	0.00386	3.91910	0.00392	3.861	22.17	0.01	0.00	0	11,320.00

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	16.22	Call	2.56390	0.00256	2.83750	0.00284	2.564	22.55	0.01	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	2.34590	0.00235	2.58080	0.00258	2.346	24.13	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,245.31260	3.24531	3,292.72030	3.29272	3,245.313	25.54	0.99	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	2.12140	0.00212	2.30720	0.00231	2.121	26.95	0.01	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	2.05250	0.00205	2.21640	0.00222	2.053	28.70	0.01	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.38510	0.00039	0.38500	0.00039	0.385	30.06	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.37760	0.00038	0.37760	0.00038	0.378	30.06	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.12300	0.00012	0.12440	0.00012	0.123	30.06	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.05600	0.00006	0.05710	0.00006	0.056	30.06	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00060	0.00000	0.00060	0.00000	0.001	30.06	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.54690	13.54690	13.49970	13.49970		16.84	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	331.17770	0.33118	359.93520	0.35994	331.178	16.76	0.47	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	31.01930	0.03102	31.00780	0.03101	31.019	21.42	0.06	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.55190	13.55190	13.50470	13.50470		16.87	0.00	0.00	0	4,019.00
\$ / R	On 11/04/2017	Any day expiry			13.57970	13.57970	13.53230	13.53230		16.78	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.58220	13.58220	13.53480	13.53480		16.78	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	368.06300	0.36806	353.42530	0.35343	368.063	17.06	0.48	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	323.39660	0.32340	310.97020	0.31097	323.397	17.36	0.44	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	636.54400	0.63654	674.26920	0.67427	636.544	17.79	0.62	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	7.69900	0.00770	7.90540	0.00791	7.699	23.46	0.02	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.58480	13.58480	13.53730	13.53730		16.92	0.00	0.00	0	394.00
\$ / R	On 18/04/2017	Any day expiry			13.59750	13.59750	13.54980	13.54980		16.82	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.60510	13.60510	13.55730	13.55730		16.86	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.61520	13.61520	13.56730	13.56730		16.80	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	374.24800	0.37425	402.31720	0.40232	374.248	16.65	0.44	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	548.88340	0.54888	583.64700	0.58365	548.883	17.28	0.55	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	755.69430	0.75569	794.76740	0.79477	755.694	18.00	0.64	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	106.15750	0.10616	104.36500	0.10437	106.158	20.28	0.16	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	57.36950	0.05737	57.13950	0.05714	57.369	21.54	0.09	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	19.84110	0.01984	19.41950	0.01942	19.841	22.78	0.04	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.62280	13.62280	13.57480	13.57480		16.81	0.00	0.00	0	2,200.00
\$ / R	On 26/05/2017	Any day expiry			13.69290	13.69290	13.64510	13.64510		17.15	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	419.81230	0.41981	448.26250	0.44826	419.812	16.85	0.42	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	85.90140	0.08590	85.17630	0.08518	85.901	21.61	0.11	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.75280	13.75280	13.70540	13.70540		17.23	0.00	10,892,217.60	792	201,128.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	153.07480	0.15307	167.80860	0.16781	153.075	15.88	0.20	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	235.13180	0.23513	254.26270	0.25426	235.132	16.11	0.27	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	627.31730	0.62732	660.28710	0.66029	627.317	17.39	0.50	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	651.77560	0.65178	685.24000	0.68524	651.776	17.46	0.51	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	734.13950	0.73414	769.11340	0.76911	734.139	17.71	0.54	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	807.09520	0.80710	843.24900	0.84325	807.095	17.92	0.57	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	820.66860	0.82067	857.02700	0.85703	820.669	17.96	0.58	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	854.99830	0.85500	891.85680	0.89186	854.998	18.05	0.59	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	889.88540	0.88989	927.22250	0.92722	889.885	18.15	0.60	0.00	0	2,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	403.87700	0.40388	394.09540	0.39410	403.877	18.20	0.39	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	961.26640	0.96127	999.51100	0.99951	961.266	18.34	0.62	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	340.18000	0.34018	332.69250	0.33269	340.180	18.66	0.34	213,306.35	43	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,396.43890	1.39644	1,439.25030	1.43925	1,396.439	19.44	0.73	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	181.62560	0.18163	178.47880	0.17848	181.626	20.36	0.20	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,916.38080	1.91638	1,961.00720	1.96101	1,916.381	20.52	0.81	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	139.02370	0.13902	137.12530	0.13713	139.024	20.97	0.16	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,166.22370	2.16622	2,211.72530	2.21173	2,166.224	20.97	0.84	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	132.44620	0.13245	130.73120	0.13073	132.446	21.08	0.15	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	131.53460	0.13153	129.84410	0.12984	131.535	21.10	0.15	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	119.48550	0.11949	118.12380	0.11812	119.485	21.32	0.14	178,966.34	85	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	111.63870	0.11164	110.48380	0.11048	111.639	21.48	0.13	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	104.36780	0.10437	103.40090	0.10340	104.368	21.64	0.12	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	100.26380	0.10026	99.40000	0.09940	100.264	21.73	0.12	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	75.97380	0.07597	76.39580	0.07640	75.974	22.64	0.09	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	36.48720	0.03649	35.98350	0.03598	36.487	25.30	0.04	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	23.58880	0.02359	23.32170	0.02332	23.589	25.30	0.03	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	8.98960	0.00899	8.94380	0.00894	8.990	25.30	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.77520	13.77520	13.72800	13.72800		17.28	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	455.78250	0.45578	483.28270	0.48328	455.783	16.90	0.40	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	115.04980	0.11505	113.86680	0.11387	115.050	21.62	0.13	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.78020	13.78020	13.73300	13.73300		17.37	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.81020	13.81020	13.76320	13.76320		17.36	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	720.20270	0.72020	753.52950	0.75353	720.203	17.63	0.51	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	62.99140	0.06299	62.67110	0.06267	62.991	25.06	0.07	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.83260	13.83260	13.78580	13.78580		17.46	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.84260	13.84260	13.79590	13.79590		17.44	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	342.93850	0.34294	366.63980	0.36664	342.938	16.42	0.32	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	500.24370	0.50024	489.53160	0.48953	500.244	18.22	0.42	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.84760	13.84760	13.80090	13.80090		17.45	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	481.27460	0.48127	508.77150	0.50877	481.275	16.91	0.39	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	135.51310	0.13551	134.08810	0.13409	135.513	21.76	0.14	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.85760	13.85760	13.81090	13.81090		17.43	0.00	0.00	0	500.00
\$ / R	On 29/08/2017	Any day expiry			13.93020	13.93020	13.88430	13.88430		17.57	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	504.23150	0.50423	530.24010	0.53024	504.232	16.88	0.38	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	159.98640	0.15999	159.08770	0.15909	159.986	21.94	0.14	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.98030	13.98030	13.93480	13.93480		17.55	0.00	3,620,897.70	259	12,679.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	234.08110	0.23408	250.12860	0.25013	234.081	16.11	0.22	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	311.44720	0.31145	330.19690	0.33020	311.447	16.31	0.27	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	469.67020	0.46967	492.84330	0.49284	469.670	16.73	0.35	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	645.67050	0.64567	672.70500	0.67270	645.671	17.25	0.42	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	651.11610	0.65112	678.25850	0.67826	651.116	17.27	0.43	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	924.96290	0.92496	956.52320	0.95652	924.963	17.96	0.52	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	990.11600	0.99012	1,022.53230	1.02253	990.116	18.11	0.54	0.00	0	110.00

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	14.47	Put	1,091.24790	1.09125	1,124.87040	1.12487	1,091.248	18.33	0.57	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	230.54910	0.23055	227.05580	0.22706	230.549	21.15	0.19	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	192.22460	0.19222	189.44970	0.18945	192.225	21.72	0.16	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	179.02460	0.17902	176.53940	0.17654	179.025	22.12	0.15	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	177.16940	0.17717	174.72350	0.17472	177.169	22.18	0.15	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	130.92600	0.13093	129.42770	0.12943	130.926	24.12	0.11	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.00280	14.00280	13.95760	13.95760		17.62	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	521.99440	0.52199	546.61850	0.54662	521.994	16.87	0.37	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	182.89880	0.18290	181.67700	0.18168	182.899	22.27	0.15	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.06790	14.06790	14.02340	14.02340		17.63	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.07790	14.07790	14.03350	14.03350		17.64	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	537.06550	0.53707	560.42000	0.56042	537.066	16.83	0.36	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	205.07450	0.20507	202.59970	0.20260	205.075	22.64	0.16	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.15870	14.15870	14.11580	14.11580		17.73	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	550.08780	0.55009	572.55980	0.57256	550.088	16.79	0.35	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	228.97210	0.22897	229.29240	0.22929	228.972	22.83	0.16	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.20920	14.20920	14.16740	14.16740		17.76	0.00	71,046.00	5	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	88.54750	0.08855	95.05930	0.09506	88.548	14.41	0.09	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	446.21940	0.44622	463.94170	0.46394	446.219	16.56	0.30	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	493.77240	0.49377	512.46160	0.51246	493.772	16.65	0.32	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	818.86920	0.81887	844.54810	0.84455	818.869	17.48	0.43	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	871.08580	0.87109	897.41870	0.89742	871.086	17.61	0.45	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	906.70890	0.90671	933.46360	0.93346	906.709	17.69	0.46	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	924.76250	0.92476	951.53690	0.95154	924.763	17.74	0.46	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,124.92500	1.12493	1,153.64750	1.15365	1,124.925	18.16	0.51	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,144.53280	1.14453	1,173.43240	1.17343	1,144.533	18.20	0.52	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	417.36980	0.41737	411.89610	0.41190	417.370	20.48	0.27	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	371.39080	0.37139	366.80700	0.36681	371.391	20.86	0.25	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	336.37750	0.33638	332.46620	0.33247	336.378	21.19	0.23	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	302.71510	0.30272	300.40730	0.30041	302.715	21.62	0.21	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	299.27660	0.29928	297.03460	0.29703	299.277	21.69	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	296.73740	0.29674	294.54570	0.29455	296.737	21.74	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	293.40740	0.29341	291.27890	0.29128	293.407	21.81	0.20	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	237.17510	0.23718	236.10070	0.23610	237.175	23.24	0.16	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.21930	14.21930	14.17770	14.17770		17.77	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	559.22380	0.55922	580.72070	0.58072	559.224	16.76	0.34	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	245.40570	0.24541	244.21460	0.24421	245.406	23.15	0.16	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.44440	14.44440	14.40420	14.40420		18.18	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.68550	14.68550	14.64290	14.64290		18.61	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	706.58120	0.70658	724.77670	0.72478	706.581	17.47	0.32	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.50690	13.50690	13.45970	13.45970		16.62	0.00	13,506.90	1	490.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.75280	13.75280	13.70540	13.70540		17.23	0.00	13,752.80	1	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.98030	13.98030	13.93480	13.93480		17.55	0.00	13,980.30	1	1.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 28/02/2017	Any day expiry			17.05090		17.05090		16.84540	16.84540		20.67	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.09880		17.09880		16.89230	16.89230		20.24	0.00	41,002,922.40	2,398	48,374.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	503.79110		0.50379		408.52370	0.40852	503.791	20.11	0.55	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	106.09110		0.10609		83.25680	0.08326	106.091	23.04	0.16	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	61.39870		0.06140		47.93300	0.04793	61.399	23.99	0.10	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	10.59290		0.01059		9.45760	0.00946	10.593	29.04	0.02	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.16530		17.16530		16.95810	16.95810		20.05	0.00	0.00	0	162.00
£ / R	On 13/04/2017	Any day expiry			17.21230		17.21230		17.00430	17.00430		20.13	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			17.25530		17.25530		17.04650	17.04650		20.12	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			17.26610		17.26610		17.05700	17.05700		20.15	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.45380		17.45380		17.24320	17.24320		19.59	0.00	3,490,760.00	200	22,310.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.78760		17.78760		17.57530	17.57530		19.06	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.12980		18.12980		17.91780	17.91780		18.71	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11896		0.11896		0.11996	0.11996		23.06	0.00	10,349.78	87	195.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12169		0.12169		0.12272	0.12272		18.63	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12432		0.12432		0.12538	0.12538		15.89	0.00	0.00	0	0.00
€ / R	On 06/02/2017	Any day expiry			14.43920		14.43920		14.43530	14.43530		16.06	0.00	0.00	0	349.00
€ / R	On 24/02/2017	Any day expiry			14.49420		14.49420		14.49010	14.49010		15.33	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.50670		14.50670		14.50320	14.50320		15.14	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.55280		14.55280		14.54830	14.54830		15.53	0.00	112,565,908.00	7,735	85,227.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	37.30580		0.03731		40.46910	0.04047	37.306	15.05	0.11	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	28.52880		0.02853		30.64630	0.03065	28.529	19.13	0.07	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.55990		14.55990		14.55540	14.55540		15.64	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.61640		14.61640		14.61180	14.61180		15.88	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.66080		14.66080		14.65600	14.65600		15.98	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.89010		14.89010		14.88540	14.88540		16.37	0.00	5,092,414.20	342	79,678.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.21120		15.21120		15.20780	15.20780		16.64	0.00	0.00	0	1,402.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.54400		15.54400		15.54440	15.54440		16.81	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.08935		98.08935		98.01078	98.01078			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.18162		95.18162		95.10131	95.10131			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.98378		93.98378		93.90350	93.90350			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.13639		96.13639		96.05691	96.05691			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.86768		99.86768		99.78999	99.78999			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			98.48809		98.48809		98.41160	98.41160			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00288		100.00288		100.00287	100.00287			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61589		99.61589		99.61966	99.61966			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.65195		99.65195		99.65666	99.65666			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.91528		99.91528		99.92311	99.92311			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.95443		99.95443		99.96611	99.96611			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
2Y STND	On 18/12/2017	Interest Rate Swap	99.94321		99.94321		99.95148	99.95148			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.23832		99.23832		99.24999	99.24999			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.90459		98.90459		98.91924	98.91924			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.97089		98.97089		98.98800	98.98800			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.47000		99.47000		99.49000	99.49000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.98436		99.98436		100.00543	100.00543			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.83878		97.83878		97.80915	97.80915			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.17008		97.17008		97.13599	97.13599			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.46724		96.46724		96.43271	96.43271			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.74286		96.74286		96.70863	96.70863			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.00762		99.00762		98.97307	98.97307			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.22315		99.22315		99.18652	99.18652			0.00	0.00	0	0.00
AL37	On 02/02/2017	Index Future	514.52000		514.52000		514.96500	514.96500			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	524.34200		524.34200		524.80000	524.80000			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	534.64900		534.64900		535.11800	535.11800			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	545.46900		545.46900		545.95800	545.95800			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	594.47400		594.47400		595.37500	595.37500			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	605.82200		605.82200		606.74600	606.74600			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	617.73100		617.73100		618.67500	618.67500			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	630.23300		630.23300		631.20700	631.20700			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	539.65700		539.65700		540.80500	540.80500			0.00	0.00	0	27.00
ALBI	On 04/05/2017	Index Future	549.95800		549.95800		551.13300	551.13300			0.00	0.00	0	550.00
ALBI	On 03/08/2017	Index Future	560.77000		560.77000		561.96900	561.96900			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	572.11900		572.11900		573.35300	573.35300			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.21010		10.21010		10.22130	10.22130		13.14	0.00	10,659,344.40	1,044	22,789.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.37400		10.37400		10.38570	10.38570		13.48	0.00	1,037,400.00	100	225.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.52880		10.52880		10.54160	10.54160		13.55	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.68700		10.68700		10.70190	10.70190		13.39	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.33740		10.33740		10.36890	10.36890		14.61	0.00	1,095,764.40	106	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.53740		10.53740		10.57030	10.57030		15.04	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.72590		10.72590		10.76000	10.76000		14.93	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.63710		13.63710		13.65920	13.65920		16.06	0.00	1,090,968.00	80	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.97080		13.97080		13.99370	13.99370		16.78	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.29050		14.29050		14.31510	14.31510		17.25	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.96510		1.96510		1.96050	1.96050		15.86	0.00	0.00	0	10.00

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
CNH / R	On 19/06/2017	Foreign Exchange Future	1.97630	1.97630	1.97180	1.97180	16.31	0.00	0.00	0	0.00	0	0.00	
CNH / R	On 18/09/2017	Foreign Exchange Future	1.99040	1.99040	1.98620	1.98620	16.43	0.00	0.00	0	0.00	0	0.00	
DKK / R	On 13/03/2017	Foreign Exchange Future	1.95840	1.95840	1.95790	1.95790	15.75	0.00	0.00	0	0.00	0	0.00	
DKK / R	On 19/06/2017	Foreign Exchange Future	2.00460	2.00460	2.00430	2.00430	16.33	0.00	0.00	0	0.00	0	0.00	
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	0	0.00	
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	0	0.00	
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	0	0.00	
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	0	0.00	
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	0	0.00	
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	0	0.00	
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	0	0.00	
ES33	On 02/02/2017	Bond Future	10.50601	79.60515	10.47398	79.80989	0.00	0.00	0	2,000.00	0	2,000.00		
ES33	On 04/05/2017	Bond Future	10.58836	77.33147	10.55504	77.54154	0.00	16,626,266.05	215	9,466.00	0	9,466.00		
ES33	On 03/08/2017	Bond Future	10.66498	78.85185	10.63051	79.06634	0.00	0.00	0	0.00	0	0.00		
ES33	On 02/11/2017	Bond Future	10.74012	76.65396	10.70422	76.87450	0.00	0.00	0	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	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	0	0.00		
ES42	On 02/02/2017	Bond Future	10.64095	83.77897	10.60373	84.05191	0.00	0.00	0	4,277.00	0	4,277.00		
ES42	On 04/05/2017	Bond Future	10.72285	81.11578	10.68420	81.39529	0.00	19,873,366.10	245	8,777.00	0	8,777.00		
ES42	On 03/08/2017	Bond Future	10.79814	82.71074	10.75819	82.99611	0.00	0.00	0	0.00	0	0.00		
ES42	On 02/11/2017	Bond Future	10.87096	80.12275	10.82943	80.41576	0.00	0.00	0	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	0	0.00		
GOVI	On 02/02/2017	GOVI	537.55400	537.55400	538.67500	538.67500	0.00	0.00	0	117.00	0	117.00		
GOVI	On 04/05/2017	GOVI	547.81500	547.81500	548.96300	548.96300	0.00	0.00	0	385.00	0	385.00		
GOVI	On 03/08/2017	GOVI	558.58400	558.58400	559.75600	559.75600	0.00	0.00	0	0.00	0	0.00		
GOVI	On 02/11/2017	GOVI	569.88900	569.88900	571.09500	571.09500	0.00	0.00	0	0.00	0	0.00		
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.74150	1.74150	1.73580	1.73580	16.63	0.00	2,263,950.00	1,300	15,930.00	0	15,930.00	
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.77440	1.77440	1.76850	1.76850	16.55	0.00	0.00	0	0.00	0	0.00	
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.80380	1.80380	1.79810	1.79810	17.10	0.00	0.00	0	0.00	0	0.00	
I2025	On 02/02/2017	Bond Future	127.28208	127.28208	127.38716	127.38716	0.00	0.00	0	2,844.00	0	2,844.00		

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
I2025	On 04/05/2017	Bond Future		129.71966	129.71966		129.82892	129.82892			0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future		130.93213	130.93213		131.04413	131.04413			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		133.58971	133.58971		133.70670	133.70670			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		102.08590	102.08590		101.87649	101.87649			0.00	58,393,134.80	572	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 02/02/2017	Bond Future		107.70036	107.70036		107.71066	107.71066			0.00	0.00	0	6,033.00
I2033	On 04/05/2017	Bond Future		108.72263	108.72263		108.73484	108.73484			0.00	32,290,621.11	297	5,778.00
I2033	On 03/08/2017	Bond Future		110.86648	110.86648		110.87942	110.87942			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		112.02609	112.02609		112.04170	112.04170			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		132.60635	132.60635		132.61879	132.61879			0.00	0.00	0	6,971.00
I2038	On 04/05/2017	Bond Future		135.14581	135.14581		135.16095	135.16095			0.00	120,550,062.52	892	20,533.00
I2038	On 03/08/2017	Bond Future		136.29726	136.29726		136.31310	136.31310			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		139.06361	139.06361		139.08268	139.08268			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		133.56545	133.56545		133.57802	133.57802			0.00	0.00	0	18,221.00
I2046	On 04/05/2017	Bond Future		134.59346	134.59346		134.60864	134.60864			0.00	30,821,902.34	229	19,696.00
I2046	On 03/08/2017	Bond Future		137.24740	137.24740		137.26348	137.26348			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		138.42868	138.42868		138.44803	138.44803			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		142.20670	142.20670		142.22000	142.22000			0.00	0.00	0	20,450.00
I2050	On 04/05/2017	Bond Future		144.93009	144.93009		144.94615	144.94615			0.00	85,218,892.92	588	24,079.00
I2050	On 03/08/2017	Bond Future		146.10916	146.10916		146.12597	146.12597			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		149.07469	149.07469		149.09507	149.09507			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		249.39500	249.39500		249.38000	249.38000			0.00	0.00	0	175.00
IGOV	On 04/05/2017	Index Future		254.17100	254.17100		254.15800	254.15800			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		259.18300	259.18300		259.17100	259.17100			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		264.44400	264.44400		264.43500	264.43500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.39000	92.61000		7.39000	92.61000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.44000	92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.49000		92.51000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.50000		92.50000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.52000		92.48000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.55000		92.45000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.58000		92.42000		7.63000	92.37000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.12920		0.12920		0.12850	0.12850			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12920		0.12920		0.12790	0.12790			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12920		0.12920		0.12770	0.12770			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.80400		9.80400		9.87140	9.87140		13.40	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.95420		9.95420		10.02320	10.02320		13.82	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.09720		10.09720		10.16530	10.16530		14.11	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.28370		1.28370		1.27850	1.27850			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.30240		1.30240		1.29720	1.29720			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.31790		1.31790		1.31280	1.31280			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.26590		1.26590		1.25500	1.25500			0.00	1,708,965.00	1,350	2,700.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.26910		1.26910		1.25810	1.25810			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.27230		1.27230		1.26120	1.26120			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.07740		1.07740		1.08090	1.08090			0.00	10,774.00	10	768.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.08270		1.08270		1.08610	1.08610			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.08800		1.08800		1.09140	1.09140			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.85058		112.07015		8.82726	112.23249		8.46	0.00	177,967,398.20	1,588	59,738.00
R186	On 02/02/2017	Bond Future	8.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.16	0.00	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.31	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.33	0.00	0.00	739	11.00
R186	On 02/02/2017	Bond Future	8.60	Call	0.02000		0.00002		2.77000	0.00277	0.020	8.40	0.00	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	0.07000		0.00007		4.91000	0.00491	0.070	8.41	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	139.29000		0.13929		158.30000	0.15830	139.290	8.53	0.39	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	73.40000		0.07340		99.05000	0.09905	73.400	8.55	0.25	40,772,580.16	1,478	11.00
R186	On 02/02/2017	Bond Future	8.95	Put	19.55000		0.01955		39.98000	0.03998	19.550	8.58	0.08	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1.71000		0.00171		8.49000	0.00849	1.710	8.62	0.01	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	0.04000		0.00004		0.95000	0.00095	0.040	8.67	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	0.00000		0.00000		0.00000	0.00000	0.000	8.87	0.00	0.00	739	11.00
R186	On 02/02/2017	Bond Future	9.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	8.93	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.89656		114.20945		8.87200	114.37679		8.23	0.00	368,097,057.35	3,223	115,119.00
R186	On 04/05/2017	Bond Future	8.44	Call	707.31000		0.70731		759.73000	0.75973	707.310	8.12	0.26	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,762.14000		1.76214		1,695.43000	1.69543	1,762.140	8.34	0.47	0.00	0	500.00
R186	On 03/08/2017	Bond Future			8.93461		111.15045		8.90896	111.32155		8.54	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,998.94000		2.99894		0.00000	0.00000	2,998.940	8.60	0.52	43,415,490.79	750	750.00

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 03/08/2017	Bond Future	9.35	Put	1,612.44000		1.61244		0.00000	0.00000	1,612.440	8.91	0.34	55,921,085.05	1,500	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,316.61000		1.31661	1,274.62000	1.27462	1,316.610		9.00	0.29	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.96398		113.40064	8.93688	113.57764			8.31	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			295.50127		295.50127	295.52799	295.52799				0.00	0.00	0	163.00
R197	On 04/05/2017	Bond Future			301.16037		301.16037	301.19274	301.19274				0.00	22,587,027.75	75	1,063.00
R197	On 03/08/2017	Bond Future			300.14473		300.14473	300.17879	300.17879				0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.23704		306.23704	306.27828	306.27828				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			246.06404		246.06404	246.08726	246.08726				0.00	0.00	0	24,689.00
R202	On 04/05/2017	Bond Future			250.77648		250.77648	250.80450	250.80450				0.00	0.00	0	34,426.00
R202	On 03/08/2017	Bond Future			252.02770		252.02770	252.05725	252.05725				0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			257.14296		257.14296	257.17833	257.17833				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			8.46559		100.07944	8.44731	100.16299			5.96	0.00	35,828,439.52	358	7,087.00
R2023	On 04/05/2017	Bond Future			8.50313		98.05794	8.48348	98.14480			5.98	0.00	35,104,742.52	358	19,210.00
R2023	On 03/08/2017	Bond Future			8.52946		99.98568	8.50861	100.07468				0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.55033		98.07625	8.52777	98.16912			5.63	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			7.72128		103.59608	7.74546	103.58211			0.42	0.00	271,628,921.76	2,622	4,238.00
R203	On 04/05/2017	Bond Future			7.60091		101.40101	7.63661	101.38856			0.30	0.00	265,873,448.22	2,622	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 02/02/2017	Bond Future			9.25062		90.81187	9.23245	90.93877				0.00	0.00	0	17,938.00
R2030	On 04/05/2017	Bond Future			9.30203		92.54540	9.28302	92.67626				0.00	0.00	0	32,785.00
R2030	On 03/08/2017	Bond Future			9.34857		90.35780	9.32884	90.49164				0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.38369		92.18717	9.36301	92.32566				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			9.38563		93.84441	9.36247	94.01762			11.63	0.00	0.00	0	14,756.00
R2032	On 04/05/2017	Bond Future			9.43612		91.47709	9.41200	91.65518			11.92	0.00	0.00	0	19,095.00
R2032	On 03/08/2017	Bond Future			9.48032		93.27561	9.45537	93.45762			11.86	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.51977		91.00396	9.49374	91.19162			12.14	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			9.52566		98.35389	9.49259	98.62497				0.00	0.00	0	4,803.00

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
R2035	On 04/05/2017	Bond Future		9.57580	95.72871		9.54151	96.00663			0.00	2,871,861.30	30	7,526.00
R2035	On 03/08/2017	Bond Future		9.62043	97.61071		9.58503	97.89451			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.66267	95.08225		9.62592	95.37382			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		9.59063	90.53847		9.55747	90.80947		13.62	0.00	90,538.47	1	29,505.00
R2037	On 04/05/2017	Bond Future		9.64364	92.26673		9.60928	92.54452		13.40	0.00	24,912,017.10	270	46,759.00
R2037	On 03/08/2017	Bond Future		9.69262	89.82329		9.65717	90.10681		13.98	0.00	14,371,726.40	160	160.00
R2037	On 02/11/2017	Bond Future		9.73154	91.64185		9.69480	91.93311		13.72	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		7.84554	101.30367		7.84720	101.30083		1.40	0.00	148,004,661.87	1,461	10,197.00
R204	On 04/05/2017	Bond Future		7.86833	103.23743		7.86907	103.23632		1.29	0.00	236,310,477.27	2,289	29,125.00
R204	On 03/08/2017	Bond Future		7.84987	101.22564		7.85043	101.22492		1.31	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.76223	103.27478		7.76086	103.27623		1.10	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		9.60561	94.59535		9.57241	94.88776		14.26	0.00	0.00	0	4,956.00
R2040	On 04/05/2017	Bond Future		9.65738	96.40100		9.62300	96.70069		14.03	0.00	0.00	0	8,436.00
R2040	On 03/08/2017	Bond Future		9.70519	93.78838		9.66973	94.09434		14.64	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.74316	95.68731		9.70645	96.00147		14.38	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		9.63059	91.74446		9.59233	92.08509		14.93	0.00	0.00	0	18,230.00
R2044	On 04/05/2017	Bond Future		9.68089	93.49567		9.64134	93.84440		14.71	0.00	0.00	0	19,046.00
R2044	On 03/08/2017	Bond Future		9.72733	90.95116		9.68657	91.30717		15.36	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.76426	92.79259		9.72214	93.15778		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		9.62560	95.25093		9.59237	95.55357		14.80	0.00	0.00	0	37,243.00
R2048	On 04/05/2017	Bond Future		9.67164	92.62991		9.63729	92.93998		15.29	0.00	0.00	0	63,239.00
R2048	On 03/08/2017	Bond Future		9.71271	94.45099		9.67735	94.76754		15.24	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future		9.75151	91.92199		9.71493	92.24698		15.68	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 02/02/2017	Bond Future		7.98554	98.56077		7.97213	98.59488		2.51	0.00	0.00	0	30,319.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,316.44000	2.31644	2,350.55000	2.35055	2,316.440	2.70	1.00	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.01869	100.44215		8.00315	100.47865		2.27	0.00	17,577,376.25	175	79,363.00
R207	On 03/08/2017	Bond Future		8.02878	98.77298		8.01129	98.81060		2.34	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	847.40000	0.84740	871.36000	0.87136	847.400	2.37	0.59	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.99907	100.77254		7.97835	100.81305		2.14	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 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			8.16051		97.52169		8.13697	97.60070		3.91	0.00	177,001,867.35	1,815	12,160.00
R208	On 04/05/2017	Bond Future			8.19259		95.98064		8.16677	96.06287		3.66	0.00	174,204,861.60	1,815	21,492.00
R208	On 03/08/2017	Bond Future			8.20863		97.86768		8.18067	97.95192		3.69	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.20891		96.44523		8.17791	96.53322		3.54	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			9.49557		73.82523		9.46224	74.05299		13.49	0.00	10,630,833.12	144	13,889.00
R209	On 04/05/2017	Bond Future			9.54181		72.08389		9.50735	72.31725		13.91	0.00	42,529,495.10	590	59,170.00
R209	On 04/05/2017	Bond Future	8.93	Call	566.59000		0.56659		624.96000	0.62496	566.590	13.72	0.21	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,847.42000		2.84742		2,720.63000	2.72063	2,847.420	13.99	0.60	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,769.62000		1.76962		1,680.00000	1.68000	1,769.620	14.28	0.44	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.58242		73.50111		9.54694	73.73943		13.95	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.61879		71.83759		9.58208	72.08229		14.36	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			187.04552		187.04552		187.06314	187.06314			0.00	0.00	0	394.00
R210	On 04/05/2017	Bond Future			188.30836		188.30836		188.32958	188.32958			0.00	6,025,867.52	32	1,698.00
R210	On 03/08/2017	Bond Future			192.02159		192.02159		192.04404	192.04404			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.48685		193.48685		193.51371	193.51371			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 02/02/2017	Bond Future			146.30221		146.30221		146.14524	146.14524			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			149.10405		149.10405		148.94659	148.94659			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			149.99423		149.99423		149.83431	149.83431			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.03878		153.03878		152.87877	152.87877			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			9.27561		85.41035		9.25240	85.56801		11.35	0.00	9,651,369.55	113	9,938.00
R213	On 04/05/2017	Bond Future			9.32088		83.48934		9.29672	83.65151		11.65	0.00	227,675,430.18	2,727	44,842.00
R213	On 03/08/2017	Bond Future			9.36016		85.13073		9.33519	85.29638		11.64	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
R213	On 02/11/2017	Bond Future	9.39687		83.30120		9.37082	83.47207		11.93	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	9.56558		74.20184		9.52728	74.47583		14.23	0.00	0.00	0	7,912.00
R214	On 04/05/2017	Bond Future	9.60984		72.32050		9.57031	72.60103		14.67	0.00	14,825,702.50	205	34,273.00
R214	On 03/08/2017	Bond Future	9.64908		73.74233		9.60843	74.02867		14.68	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.68606		71.93606		9.64408	72.22975		15.14	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	22,768.32000	22,768.32000		22,736.68000	22,736.68000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.55100		9.55100		9.55670	9.55670		13.80	0.00	0.00	0	35.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.73060		9.73060		9.73620	9.73620		14.30	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.54000		3.54000		3.52900	3.52900		17.39	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.51130		3.51130		3.50040	3.50040		17.75	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33930		1.33930		1.32280	1.32280			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29980		1.29980		1.28520	1.28520			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.26510		1.26510		1.25210	1.25210			0.00	0.00	0	0.00

Total for Derivatives : **3,524,436,983.22** **86,955** **3 741 310.00**

Grand Total: **3,524,436,983.22** **86,955** **3 741 310.00**