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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 09/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 10/02/2017	Any day expiry	13.42000	13.42000		13.45230	13.45230		18.15	0.00	0.00	0	0.00
\$ / R	On 10/02/2017	Any day expiry	13.80	Call	3.27280	0.00327	12.89930	0.01290	3.273	30.09	0.04	0	20,000.00
\$ / R	On 16/02/2017	Any day expiry	13.42020	13.42020		13.43510	13.43510		16.52	0.00	0.00	0	0.00
\$ / R	On 16/02/2017	Any day expiry	13.23	Put	57.20820	0.05721	0.00000	0.00000	57.208	17.78	0.28	20,000	74,430,454.00
\$ / R	On 17/02/2017	Any day expiry	13.42250	13.42250		13.46650	13.46650		16.58	0.00	0.00	0	788.00
\$ / R	On 17/02/2017	Any day expiry	13.61	Put	252.57010	0.25257	233.69880	0.23370	252.570	17.44	0.70	0	50,000.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	901.38910	0.90139	859.62020	0.85962	901.389	21.93	0.98	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	0.54280	0.00054	0.94960	0.00095	0.543	27.88	0.00	0	1,500.00
\$ / R	On 22/02/2017	Any day expiry	13.43450	13.43450		13.47850	13.47850		16.06	0.00	0.00	0	0.00
\$ / R	On 22/02/2017	Any day expiry	13.85	Call	44.04840	0.04405	61.98150	0.06198	44.048	17.59	0.18	0	5,000.00
\$ / R	On 23/02/2017	Any day expiry	13.43690	13.43690		13.48090	13.48090		16.12	0.00	0.00	0	0.00
\$ / R	On 23/02/2017	Any day expiry	13.30	Call	246.29610	0.24630	282.11300	0.28211	246.296	16.19	0.63	0	45,000.00
\$ / R	On 23/02/2017	Any day expiry	13.46	Put	181.54720	0.18155	171.62160	0.17162	181.547	16.16	0.52	0	36,000.00
\$ / R	On 23/02/2017	Any day expiry	13.60	Call	106.78140	0.10678	134.26730	0.13427	106.781	16.71	0.36	0	90,000.00
\$ / R	On 23/02/2017	Any day expiry	13.90	Call	42.47930	0.04248	58.18560	0.05819	42.479	17.89	0.17	0	45,000.00
\$ / R	On 24/02/2017	Any day expiry	13.43930	13.43930		13.48330	13.48330		16.22	0.00	0.00	0	3,920.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	210.88290	0.21088	198.18390	0.19818	210.883	16.42	0.55	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	1.76710	0.00177	2.40820	0.00241	1.767	24.94	0.01	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry	13.44640		13.44640	13.44640	13.49050	13.49050		15.92	0.00	0.00	0	1,673.00
\$ / R	On 28/02/2017	Any day expiry	13.44880		13.44880	13.44880	13.49300	13.49300		16.02	0.00	0.00	0	1,153.00
\$ / R	On 01/03/2017	Any day expiry	13.45120		13.45120	13.45120	13.49540	13.49540		16.10	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.47990		13.47990	13.47990	13.52440	13.52440		16.11	0.00	160,100,772.30	11,877	376,681.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	7.01600	0.00702	6.32450	0.00632	7.016	17.56	0.03	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	16.30800	0.01631	15.75780	0.01576	16.308	16.40	0.06	0.00	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	32.38430	0.03238	32.36870	0.03237	32.384	15.44	0.11	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	74.43720	0.07444	70.96310	0.07096	74.437	15.51	0.21	0.00	0	95,792.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	81.79560	0.08180	77.95400	0.07795	81.796	15.55	0.22	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	84.35870	0.08436	80.39070	0.08039	84.359	15.56	0.23	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	100.93520	0.10094	96.14210	0.09614	100.935	15.64	0.26	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	116.36300	0.11636	110.80520	0.11081	116.363	15.71	0.29	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	133.30480	0.13330	126.91480	0.12691	133.305	15.78	0.32	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	381.69820	0.38170	418.90720	0.41891	381.698	15.84	0.65	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	151.79820	0.15180	144.50720	0.14451	151.798	15.84	0.35	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	155.68470	0.15568	148.20730	0.14821	155.685	15.86	0.35	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	192.75400	0.19275	218.74980	0.21875	192.754	16.81	0.41	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	176.55400	0.17655	201.19210	0.20119	176.554	16.98	0.38	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	123.53470	0.12353	143.03600	0.14304	123.535	17.68	0.29	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	104.97510	0.10498	122.37640	0.12238	104.975	17.99	0.25	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	103.08880	0.10309	120.26690	0.12027	103.089	18.02	0.25	0.00	0	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	623.18880	0.62319	595.86690	0.59587	623.189	18.02	0.75	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	706.05700	0.70606	676.60910	0.67661	706.057	18.37	0.79	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	69.91600	0.06992	83.26890	0.08327	69.916	18.71	0.18	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	59.00800	0.05901	70.73400	0.07073	59.008	18.99	0.15	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	879.10800	0.87911	846.33400	0.84633	879.108	18.99	0.85	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	48.86280	0.04886	58.97170	0.05897	48.863	19.30	0.13	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	968.96280	0.96896	934.57170	0.93457	968.963	19.30	0.87	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	45.31230	0.04531	54.82990	0.05483	45.312	19.42	0.12	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,005.41230	1.00541	970.42990	0.97043	1,005.412	19.42	0.88	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	40.46980	0.04047	49.15500	0.04915	40.470	19.60	0.11	0.00	0	24,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	39.71520	0.03972	48.26800	0.04827	39.715	19.64	0.11	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	32.30360	0.03230	39.51500	0.03951	32.304	19.97	0.09	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	19.45100	0.01945	24.52670	0.02453	19.451	20.67	0.06	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	18.22920	0.01823	23.06740	0.02307	18.229	20.72	0.05	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	16.35530	0.01636	20.81970	0.02082	16.355	20.81	0.05	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	14.99190	0.01499	19.17530	0.01918	14.992	20.88	0.04	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	12.04830	0.01205	15.59750	0.01560	12.048	21.05	0.04	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,759.15230	1.75915	1,717.50810	1.71751	1,759.152	21.28	0.97	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,886.89190	1.88689	1,844.68070	1.84468	1,886.892	21.51	0.98	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	5.20550	0.00521	7.06630	0.00707	5.205	21.72	0.02	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	4.97950	0.00498	6.77690	0.00678	4.979	21.75	0.02	0.00	0	1,000.00

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	15.70	Put	2,223.29410	2.22329	2,180.06040	2.18006	2,223.294	22.10	0.99	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,263.02270	2.26302	2,219.70290	2.21970	2,263.023	22.17	0.99	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	2.55850	0.00256	3.61990	0.00362	2.558	22.28	0.01	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	1.64380	0.00164	2.38770	0.00239	1.644	22.63	0.01	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	1.17720	0.00118	1.57500	0.00158	1.177	23.37	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	1.17010	0.00117	1.52950	0.00153	1.170	25.26	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,271.28210	3.27128	3,227.11640	3.22712	3,271.282	26.95	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	1.20830	0.00121	1.52360	0.00152	1.208	28.64	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	1.25750	0.00126	1.55540	0.00156	1.258	30.74	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.19050	0.00019	0.27930	0.00028	0.191	32.02	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.18650	0.00019	0.27360	0.00027	0.186	32.02	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.05450	0.00005	0.08410	0.00008	0.055	32.02	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.02300	0.00002	0.03680	0.00004	0.023	32.02	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00020	0.00000	0.00030	0.00000	0.000	32.02	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.51940	13.51940	13.56410	13.56410		16.46	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	312.13100	0.31213	300.32610	0.30033	312.131	16.46	0.48	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	17.86790	0.01787	22.37140	0.02237	17.868	20.96	0.04	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.52440	13.52440	13.56910	13.56910		16.52	0.00	0.00	0	4,159.00
\$ / R	On 11/04/2017	Any day expiry			13.55160	13.55160	13.59650	13.59650		16.61	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.55400	13.55400	13.59900	13.59900		16.65	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	328.30990	0.32831	360.14870	0.36015	328.310	16.94	0.47	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	285.29190	0.28529	314.88070	0.31488	285.292	17.26	0.42	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	629.33120	0.62933	610.76250	0.61076	629.331	17.72	0.64	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	5.22580	0.00523	6.72620	0.00673	5.226	23.86	0.01	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.55650	13.55650	13.60150	13.60150		16.70	0.00	0.00	0	408.00
\$ / R	On 18/04/2017	Any day expiry			13.56910	13.56910	13.61410	13.61410		16.71	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.57660	13.57660	13.62170	13.62170		16.84	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.58660	13.58660	13.63180	13.63180		16.98	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	370.07500	0.37008	359.22740	0.35923	370.075	16.82	0.45	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	547.71080	0.54771	531.73410	0.53173	547.711	17.48	0.56	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	758.02080	0.75802	736.91710	0.73692	758.021	18.23	0.66	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	89.95200	0.08995	101.92890	0.10193	89.952	20.52	0.14	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	46.33170	0.04633	53.59690	0.05360	46.332	21.77	0.08	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	15.25990	0.01526	18.12260	0.01812	15.260	23.13	0.03	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.59420	13.59420	13.63940	13.63940		17.06	0.00	0.00	0	2,200.00
\$ / R	On 04/05/2017	Any day expiry			13.60920	13.60920	13.65460	13.65460		17.10	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	428.99400	0.42899	460.32670	0.46033	428.994	17.22	0.50	0.00	0	1,500.00
\$ / R	On 26/05/2017	Any day expiry			13.66430	13.66430	13.71000	13.71000		17.30	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	420.58090	0.42058	407.19110	0.40719	420.581	17.08	0.43	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	77.08410	0.07708	84.14100	0.08414	77.084	22.00	0.10	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.72420	13.72420	13.77030	13.77030		17.27	0.00	16,949,387.00	1,235	202,136.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	150.29410	0.15029	145.08180	0.14508	150.294	15.99	0.20	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	232.18660	0.23219	224.34720	0.22435	232.187	16.21	0.27	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	669.08280	0.66908	701.09010	0.70109	669.083	16.97	0.58	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	629.12180		0.62912		610.61430	0.61061	629.122	17.53	0.51	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	653.88940		0.65389		634.88470	0.63488	653.889	17.61	0.52	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	461.48700		0.46149		486.98870	0.48699	461.487	17.86	0.45	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	737.28700		0.73729		716.68870	0.71669	737.287	17.86	0.55	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	811.14510		0.81115		789.23360	0.78923	811.145	18.07	0.58	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	824.88480		0.82488		802.73660	0.80274	824.885	18.11	0.59	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	859.63080		0.85963		836.90280	0.83690	859.631	18.21	0.60	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	894.93630		0.89494		871.63360	0.87163	894.936	18.31	0.61	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	380.58240		0.38058		403.04030	0.40304	380.582	18.37	0.38	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	967.16120		0.96716		942.73560	0.94274	967.161	18.50	0.63	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	319.11630		0.31912		338.71060	0.33871	319.116	18.85	0.33	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,407.27300		1.40727	1,376.55230	1,376.55230	1.37655	1,407.273	19.66	0.74	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	200.47080		0.20047		214.49360	0.21449	200.471	20.16	0.22	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	166.81420		0.16681		178.82520	0.17883	166.814	20.57	0.19	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	155.10640		0.15511		166.38830	0.16639	155.106	20.74	0.18	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,930.90640		1.93091	1,896.08830	1,896.08830	1.89609	1,930.906	20.74	0.82	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	126.85210		0.12685		136.30100	0.13630	126.852	21.20	0.15	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,182.65210		2.18265	2,146.00100	2,146.00100	2.14600	2,182.652	21.20	0.85	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	120.71470		0.12071		129.74940	0.12975	120.715	21.32	0.14	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	119.86510		0.11987		128.84310	0.12884	119.865	21.34	0.14	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	108.64990		0.10865		116.85910	0.11686	108.650	21.57	0.13	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	101.36380		0.10136		109.06220	0.10906	101.364	21.74	0.12	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	94.62770		0.09463		101.84840	0.10185	94.628	21.90	0.11	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	90.83270		0.09083		97.78000	0.09778	90.833	22.00	0.11	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	69.18240		0.06918		73.83120	0.07383	69.182	23.00	0.08	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	31.80010		0.03180		35.28100	0.03528	31.800	25.59	0.04	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	20.24510		0.02025		22.67180	0.02267	20.245	25.59	0.03	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	7.45330		0.00745		8.52060	0.00852	7.453	25.59	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.74670		13.74670	13.79290	13.79290			17.37	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	454.29930		0.45430	439.91750	439.91750	0.43992	454.299	16.98	0.41	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	104.65580		0.10466	112.10030	112.10030	0.11210	104.656	21.85	0.12	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.75170		13.75170	13.79790	13.79790			17.37	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.78160		13.78160	13.82810	13.82810			17.33	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	721.05730		0.72106	701.05090	701.05090	0.70105	721.057	17.69	0.52	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	56.84920		0.05685	61.20940	61.20940	0.06121	56.849	25.33	0.06	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.80410		13.80410	13.85070	13.85070			17.40	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.81410		13.81410	13.86070	13.86070			17.38	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	339.61920		0.33962	327.87210	327.87210	0.32787	339.619	16.44	0.32	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	474.21120		0.47421	497.08070	497.08070	0.49708	474.211	18.26	0.41	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.81910		13.81910	13.86570	13.86570			17.38	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	478.47950		0.47848	463.17800	463.17800	0.46318	478.479	16.92	0.40	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	124.21480		0.12421	131.42380	131.42380	0.13142	124.215	21.90	0.13	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.82910		13.82910	13.87580	13.87580			17.43	0.00	0.00	0	890.00
\$ / R	On 29/08/2017	Any day expiry			13.90200		13.90200	13.94750	13.94750			17.47	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	500.66260		0.50066	487.08070	0.48708	500.663	16.85	0.38	0.00	0	60.00	
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	149.07190		0.14907	155.76100	0.15576	149.072	22.08	0.14	0.00	0	60.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			13.95260		13.95260	13.99650	13.99650		17.51	0.00	139,526.00	10	15,469.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	306.11190		0.30611	299.34820	0.29935	306.112	16.24	0.27	0.00	0	3,099.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	464.95320		0.46495	453.44660	0.45345	464.953	16.67	0.35	0.00	0	500.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	965.22170		0.96522	966.72610	0.99673	965.222	16.82	0.62	0.00	0	3,680.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	647.87440		0.64787	633.12450	0.63312	647.874	17.22	0.43	0.00	0	960.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	924.58470		0.92458	905.57700	0.90558	924.585	17.94	0.53	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	990.47050		0.99047	970.57370	0.97057	990.471	18.09	0.55	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,092.72550		1.09273	1,071.52740	1.07153	1,092.726	18.33	0.57	0.00	0	150.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	263.06300		0.26306	275.20500	0.27520	263.063	20.67	0.22	0.00	0	3,680.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	215.80020		0.21580	225.85090	0.22585	215.800	21.21	0.18	0.00	0	960.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	179.13520		0.17914	186.53470	0.18653	179.135	21.78	0.16	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	166.67970		0.16668	173.44760	0.17345	166.680	22.19	0.15	0.00	0	650.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	164.92940		0.16493	171.60960	0.17161	164.929	22.25	0.14	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	121.52420		0.12152	125.93290	0.12593	121.524	24.23	0.10	0.00	0	3,099.00	
\$ / R	On 27/09/2017	Any day expiry			13.97540		13.97540	14.01850	14.01850		17.51	0.00	0.00	0	0.00	
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	518.36440		0.51836	506.46290	0.50646	518.364	16.83	0.37	0.00	0	60.00	
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	172.02000		0.17202	178.64120	0.17864	172.020	22.39	0.15	0.00	0	60.00	
\$ / R	On 23/10/2017	Any day expiry			14.04130		14.04130	14.08220	14.08220		17.60	0.00	0.00	0	334.00	
\$ / R	On 27/10/2017	Any day expiry			14.05140		14.05140	14.09200	14.09200		17.61	0.00	0.00	0	0.00	
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	533.26560		0.53327	522.16300	0.52216	533.266	16.79	0.36	0.00	0	60.00	
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	193.18790		0.19319	198.93200	0.19893	193.188	22.70	0.15	0.00	0	60.00	
\$ / R	On 28/11/2017	Any day expiry			14.13210		14.13210	14.17280	14.17280		17.70	0.00	0.00	0	0.00	
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	546.30250		0.54630	536.77990	0.53678	546.303	16.73	0.35	0.00	0	60.00	
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	216.74790		0.21675	224.42390	0.22442	216.748	22.88	0.16	0.00	0	60.00	
\$ / R	On 18/12/2017	Foreign Exchange Future			14.18240		14.18240	14.22500	14.22500		17.66	0.00	19,855,360.00	1,400	15,866.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	90.04700		0.09005	84.01560	0.08402	90.047	14.55	0.10	0.00	0	20,403.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	441.10360		0.44110	434.04860	0.43405	441.104	16.48	0.30	0.00	0	20,403.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	488.80130		0.48880	481.01440	0.48101	488.801	16.57	0.32	0.00	0	52,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	817.42990		0.81743	803.06150	0.80306	817.430	17.45	0.44	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	869.97710		0.86998	854.91430	0.85491	869.977	17.58	0.45	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	905.82840		0.90583	890.30300	0.89030	905.828	17.66	0.46	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	923.83150		0.92383	908.23970	0.90824	923.831	17.70	0.47	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,125.44670		1.12545	1,107.58230	1.10758	1,125.447	18.14	0.52	0.00	0	2,055.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,145.20270		1.14520	1,127.12310	1.12712	1,145.203	18.18	0.52	0.00	0	22,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	399.74430		0.39974	413.48940	0.41349	399.744	20.50	0.27	0.00	0	20,403.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	355.05920		0.35506	367.28860	0.36729	355.059	20.89	0.24	0.00	0	52,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	321.10830		0.32111	332.13940	0.33214	321.108	21.23	0.22	0.00	0	22,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	289.54470		0.28954	298.37680	0.29838	289.545	21.68	0.20	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	286.23590		0.28624	294.92790	0.29493	286.236	21.75	0.20	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	283.79400		0.28379	292.38230	0.29238	283.794	21.81	0.20	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	280.59820		0.28060	289.04660	0.28905	280.598	21.88	0.19	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	226.70670		0.22671	232.74900	0.23275	226.707	23.34	0.16	0.00	0	2,055.00	

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 22/12/2017	Any day expiry			14.19240	14.19240		14.23550	14.23550		17.73	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 22/12/2017	Any day expiry	555.53510	0.55554	546.64370	0.54664	555.535	16.71	0.34	0.00	0	60.00			
\$ / R	18.02	Call	On 22/12/2017	Any day expiry	233.01790	0.23302	239.03150	0.23903	233.018	23.20	0.16	0.00	0	60.00			
\$ / R			On 19/03/2018	Foreign Exchange Future	14.41080	14.41080	14.45900	14.45900		18.05	0.00	0.00	0	70.00			
\$ / R			On 25/04/2018	Any day expiry	14.50350	14.50350	14.50710	14.50710		18.28	0.00	0.00	0	0.00			
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	1,479.03580	1.47904	0.00000	0.00000	1,479.036	18.83	0.52	7,597,368.27	1,000	1,000.00			
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	759.01310	0.75901	0.00000	0.00000	759.013	19.78	0.39	11,214,452.10	2,000	2,000.00			
\$ / R			On 18/06/2018	Foreign Exchange Future	14.63880	14.63880	14.68730	14.68730		18.56	0.00	0.00	0	70.00			
\$ / R	13.64	Put	On 18/06/2018	Foreign Exchange Future	709.02090	0.70902	697.72270	0.69772	709.021	17.40	0.33	0.00	0	70,530.00			
\$ / R MAXI			On 13/03/2017	Foreign Exchange Future	13.47990	13.47990	13.52440	13.52440		16.11	0.00	13,479.90	1	465.00			
\$ / R MAXI			On 19/06/2017	Foreign Exchange Future	13.72420	13.72420	13.77030	13.77030		17.27	0.00	0.00	0	43.00			
\$ / R MAXI			On 18/09/2017	Foreign Exchange Future	13.95260	13.95260	13.99650	13.99650		17.51	0.00	0.00	0	1.00			
£ / R			On 28/02/2017	Any day expiry	16.87520	16.87520	16.90810	16.90810		21.10	0.00	0.00	0	48.00			
£ / R			On 13/03/2017	Foreign Exchange Future	16.91840	16.91840	16.95280	16.95280		20.45	0.00	634,406,163.20	37,498	48,218.00			
£ / R	17.00	Call	On 13/03/2017	Foreign Exchange Future	374.78120	0.37478	397.16430	0.39716	374.781	20.68	0.48	4,082,191.79	500	0.00			
£ / R	18.50	Call	On 13/03/2017	Foreign Exchange Future	61.24650	0.06125	68.12710	0.06813	61.246	23.86	0.11	2,228,779.94	1,200	0.00			
£ / R	19.00	Call	On 13/03/2017	Foreign Exchange Future	33.24480	0.03324	37.32840	0.03733	33.245	25.00	0.06	0.00	0	600.00			
£ / R	21.00	Call	On 13/03/2017	Foreign Exchange Future	6.20220	0.00620	6.83550	0.00684	6.202	31.56	0.01	0.00	0	1,200.00			
£ / R			On 31/03/2017	Any day expiry	16.98310	16.98310	17.01800	17.01800		20.23	0.00	0.00	0	162.00			
£ / R			On 13/04/2017	Any day expiry	17.02980	17.02980	17.06480	17.06480		20.19	0.00	0.00	0	61.00			
£ / R			On 25/04/2017	Any day expiry	17.07180	17.07180	17.10720	17.10720		20.06	0.00	0.00	0	73.00			
£ / R			On 28/04/2017	Any day expiry	17.08240	17.08240	17.11780	17.11780		20.16	0.00	0.00	0	79.00			
£ / R			On 19/06/2017	Foreign Exchange Future	17.26500	17.26500	17.30200	17.30200		19.66	0.00	1,726,500.00	100	22,358.00			
£ / R			On 18/09/2017	Foreign Exchange Future	17.59560	17.59560	17.62870	17.62870		19.12	0.00	0.00	0	462.00			
£ / R			On 18/12/2017	Foreign Exchange Future	17.93420	17.93420	17.96500	17.96500		18.76	0.00	0.00	0	5,738.00			
¥ / R			On 13/03/2017	Foreign Exchange Future	0.11969	0.11969	0.12115	0.12115		23.95	0.00	0.00	0	42.00			
¥ / R			On 19/06/2017	Foreign Exchange Future	0.12240	0.12240	0.12389	0.12389		19.07	0.00	0.00	0	3,761.00			
¥ / R			On 18/09/2017	Foreign Exchange Future	0.12500	0.12500	0.12648	0.12648		16.40	0.00	0.00	0	0.00			
€ / R			On 20/02/2017	Any day expiry	14.33290	14.33290	14.42540	14.42540		14.59	0.00	0.00	0	349.00			
€ / R			On 24/02/2017	Any day expiry	14.34490	14.34490	14.43710	14.43710		14.95	0.00	0.00	0	2,000.00			
€ / R			On 28/02/2017	Any day expiry	14.35670	14.35670	14.44910	14.44910		14.84	0.00	0.00	0	35.00			
€ / R			On 13/03/2017	Foreign Exchange Future	14.39740	14.39740	14.49200	14.49200		15.14	0.00	80,783,811.40	5,611	71,694.00			
€ / R	13.69	Put	On 13/03/2017	Foreign Exchange Future	34.69710	0.03470	31.85560	0.03186	34.697	14.38	0.11	0.00	0	1,000.00			
€ / R	16.00	Call	On 13/03/2017	Foreign Exchange Future	11.23590	0.01124	13.67880	0.01368	11.236	19.37	0.04	0.00	0	680.00			
€ / R			On 15/03/2017	Any day expiry	14.40420	14.40420	14.49900	14.49900		15.24	0.00	0.00	0	0.00			
€ / R			On 31/03/2017	Any day expiry	14.45910	14.45910	14.55450	14.55450		15.38	0.00	0.00	0	8.00			
€ / R			On 13/04/2017	Any day expiry	14.50370	14.50370	14.59920	14.59920		15.40	0.00	0.00	0	45.00			
€ / R			On 19/06/2017	Foreign Exchange Future	14.72730	14.72730	14.82490	14.82490		16.46	0.00	220,909.50	15	79,698.00			
€ / R			On 18/09/2017	Foreign Exchange Future	15.04390	15.04390	15.14030	15.14030		16.49	0.00	3,760,975.00	250	1,452.00			
€ / R			On 18/12/2017	Foreign Exchange Future	15.37050	15.37050	15.46630	15.46630		16.57	0.00	0.00	0	154.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 17/12/2025	Interest Rate Swap		97.68096	97.68096		98.07701	98.07701			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		94.75290	94.75290		95.16141	95.16141			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		93.54037	93.54037		93.95722	93.95722			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		95.69278	95.69278		96.10966	96.10966			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		99.43153	99.43153		99.84394	99.84394			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		98.03883	98.03883		98.46142	98.46142			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.00292	100.00292		100.00291	100.00291			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.61235	99.61235		99.61299	99.61299			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.64228	99.64228		99.64868	99.64868			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.89789	99.89789		99.91235	99.91235			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.93395	99.93395		99.95605	99.95605			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.92582	99.92582		99.93989	99.93989			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.21710	99.21710		99.23942	99.23942			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.87323	98.87323		98.90631	98.90631			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.92816	98.92816		98.97419	98.97419			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.42000	99.42000		99.48000	99.48000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.92329	99.92329		99.99580	99.99580			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.67961	97.67961		97.83447	97.83447			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.99652	96.99652		97.16728	97.16728			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.27652	96.27652		96.46899	96.46899			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.53584	96.53584		96.75293	96.75293			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.78934	98.78934		99.02480	99.02480			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap		98.98903	98.98903		99.23890	99.23890			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future		526.22700	526.22700		524.88900	524.88900			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future		536.30600	536.30600		534.94200	534.94200			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		546.96000	546.96000		545.58200	545.58200			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future		608.39000	608.39000		605.92800	605.92800			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		620.04300	620.04300		617.53300	617.53300			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		632.36000	632.36000		629.81500	629.81500			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		552.70800	552.70800		549.88000	549.88000			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future		563.29400	563.29400		560.41100	560.41100			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		574.48400	574.48400		571.55800	571.55800			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.28880	10.28880		10.35050	10.35050		12.96	0.00	102,888.00	10	15,287.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.45230	10.45230		10.51530	10.51530		13.58	0.00	0.00	0	113.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.60790	10.60790		10.66970	10.66970		13.50	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.76660	10.76660		10.82740	10.82740		13.34	0.00	0.00	0	33.00

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 13/03/2017	Foreign Exchange Future			10.26940		10.26940		10.28390	10.28390		14.01	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future			10.46560		10.46560		10.48080	10.48080		14.84	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future			10.65170		10.65170		10.66530	10.66530		14.75	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future			13.50870		13.50870		13.62560	13.62560		15.36	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future			13.83540		13.83540		13.95620	13.95620		16.86	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future			14.15280		14.15280		14.27200	14.27200		17.13	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future			1.96150		1.96150		1.97130	1.97130		15.47	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future			1.97780		1.97780		1.99040	1.99040		16.31	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future			1.99520		1.99520		2.00840	2.00840		16.34	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry			1.96910		1.96910		1.98080	1.98080		16.62	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future			1.93950		1.93950		1.95160	1.95160		15.66	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future			1.98480		1.98480		1.99750	1.99750		16.50	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future			10.50914		77.83235		10.58743	77.33732			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future			10.58945		79.32302		10.67037	78.81839			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future			10.66674		77.10578		10.75005	76.59312			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future			10.65433		81.61245		10.73259	81.04561			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future			10.73324		83.17521		10.81407	82.59743			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future			10.80827		80.56576		10.89149	79.97858			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 04/05/2017	GOVI	550.49600		550.49600		547.69100	547.69100			0.00	0.00	0	394.00
GOVI	On 03/08/2017	GOVI	561.04000		561.04000		558.18000	558.18000			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	572.18500		572.18500		569.28300	569.28300			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.73820		1.73820		1.74380	1.74380		16.35	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.77140		1.77140		1.77710	1.77710		16.65	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.80170		1.80170		1.80690	1.80690		17.05	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.69000		129.69000		129.88456	129.88456			0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future	130.85980		130.85980		131.05795	131.05795			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.48587		133.48587		133.69141	133.69141			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/05/2017	Bond Future	101.73134		101.73134		102.28596	102.28596			0.00	0.00	0	2,272.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future	108.54672		108.54672		108.55068	108.55068			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	110.65181		110.65181		110.65577	110.65577			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	111.78198		111.78198		111.78874	111.78874			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/05/2017	Bond Future	136.02151		136.02151		135.68537	135.68537			0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future	137.14589		137.14589		136.80301	136.80301			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	139.89822		139.89822		139.55200	139.55200			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future	133.71111		133.71111		133.71585	133.71585			0.00	0.00	0	19,696.00
I2046	On 03/08/2017	Bond Future	136.30419		136.30419		136.30895	136.30895			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	137.43533		137.43533		137.44351	137.44351			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future	145.23535		145.23535		144.90131	144.90131			0.00	0.00	0	24,079.00
I2050	On 03/08/2017	Bond Future	146.37309		146.37309		146.03251	146.03251			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	149.31028		149.31028		148.96675	148.96675			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future	254.26800		254.26800		254.19700	254.19700			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future	259.19900		259.19900		259.12600	259.12600			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future	264.40000		264.40000		264.33300	264.33300			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.35000		92.65000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.37000		92.63000		7.38000	92.62000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00

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 21/06/2017	Jibar Tradeable Future			7.42000		92.58000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future			7.43000		92.57000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.44000		92.56000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.47000		92.53000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.48000		92.52000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.52000		92.48000		7.56000	92.44000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.12950		0.12950		0.12960	0.12960			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12930		0.12930		0.12960	0.12960			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12920		0.12920		0.12960	0.12960			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.69190		9.69190		9.89980	9.89980		13.17	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.83890		9.83890		10.05020	10.05020		13.90	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.97850		9.97850		10.18940	10.18940		14.00	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.28100		1.28100		1.28510	1.28510			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.30040		1.30040		1.30450	1.30450			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.31730		1.31730		1.32130	1.32130			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.25510		1.25510		1.25350	1.25350			0.00	37,653.00	30	1,350.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25800		1.25800		1.25650	1.25650			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.26110		1.26110		1.25950	1.25950			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06810		1.06810		1.07150	1.07150			0.00	510,551.80	478	728.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07310		1.07310		1.07660	1.07660			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07820		1.07820		1.08170	1.08170			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.82593		114.69162		8.89395	114.22722		8.31	0.00	42,435,899.40	370	117,312.00
R186	On 04/05/2017	Bond Future	8.44	Call	765.53000		0.76553		650.84000	0.65084	765.530	8.10	0.28	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,406.20000		1.40620		1,225.26000	1.22526	1,406.200	8.20	0.43	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,450.72000		1.45072		1,667.81000	1.66781	1,450.720	8.29	0.42	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	838.72000		0.83872		988.61000	0.98861	838.720	8.43	0.28	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.86957		111.58500		8.94045	111.11155		8.63	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,708.91000		2.70891		2,958.01000	2.95801	2,708.910	8.57	0.50	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,397.39000		1.39739		1,556.47000	1.55647	1,397.390	8.84	0.31	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,127.05000		1.12705		1,262.84000	1.26284	1,127.050	8.93	0.26	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.90258		113.80221		8.97600	113.32225		8.40	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

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
R197	On 04/05/2017	Bond Future		301.61463	301.61463		301.62533	301.62533			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future		300.51048	300.51048		300.52104	300.52104			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future		306.54125	306.54125		306.55992	306.55992			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future		250.06191	250.06191		250.07090	250.07090			0.00	0.00	0	33,863.00
R202	On 03/08/2017	Bond Future		251.21801	251.21801		251.22697	251.22697			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future		256.25951	256.25951		256.27488	256.27488			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future		8.41642	98.44195		8.47992	98.16055		6.00	0.00	0.00	0	19,210.00
R2023	On 03/08/2017	Bond Future		8.44954	100.32737		8.51662	100.04048		5.74	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future		8.47462	98.38832		8.54499	98.09823		5.65	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future		7.44145	101.45670		7.46644	101.44797		0.29	0.00	0.00	0	31,101.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		9.23119	93.03439		9.30398	92.53199			0.00	93,034.39	1	32,785.00
R2030	On 03/08/2017	Bond Future		9.28214	90.80954		9.35749	90.29738			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future		9.32009	92.61400		9.39762	92.09406			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		9.36013	92.03988		9.43281	91.50150		11.98	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future		9.40828	93.80257		9.48333	93.25369		11.92	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.45016	91.50708		9.52731	90.94970		12.22	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.49957	96.34825		9.57733	95.71633			0.00	0.00	0	7,829.00
R2035	On 03/08/2017	Bond Future		9.54790	98.19357		9.62809	97.54947			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.59235	95.64137		9.67473	94.98687			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.57791	92.79930		9.65562	92.17019		13.45	0.00	0.00	0	46,662.00
R2037	On 03/08/2017	Bond Future		9.63068	90.31958		9.71081	89.67835		14.04	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.67203	92.11437		9.75423	91.46271		13.78	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.70852	103.47685		7.77800	103.37266		1.28	0.00	0.00	0	29,025.00
R204	On 03/08/2017	Bond Future		7.69942	101.41815		7.78244	101.31186		1.31	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.61252	103.43323		7.71242	103.32746		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.58663		97.01943		9.66428	96.34104		14.06	0.00	0.00	0	9,025.00
R2040	On 03/08/2017	Bond Future			9.63793		94.37011		9.71797	93.67851		14.69	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.67809		96.24536		9.76014	95.54257		14.43	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.62055		94.02863		9.69815	93.34419		14.72	0.00	0.00	0	19,116.00
R2044	On 03/08/2017	Bond Future			9.67061		91.44721		9.75053	90.74958		15.38	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.70990		93.26437		9.79179	92.55525		15.12	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.61128		93.17601		9.68882	92.47552		15.28	0.00	0.00	0	63,465.00
R2048	On 03/08/2017	Bond Future			9.65589		94.96060		9.73566	94.24658		15.23	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future			9.69694		92.40757		9.77871	91.68166		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 04/05/2017	Bond Future			7.91944		100.67556		7.98013	100.53275		2.26	0.00	0.00	0	79,350.00
R207	On 03/08/2017	Bond Future			7.94170		98.96044		8.00935	98.81477		2.34	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	949.57000		0.94957		861.82000	0.86182	949.570	2.38	0.63	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.92025		100.92674		7.99487	100.78075		2.14	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.09509		96.29160		8.16495	96.06867		3.64	0.00	5,970,079.20	62	21,493.00
R208	On 03/08/2017	Bond Future			8.11976		98.13577		8.19510	97.90843		3.70	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.12539		96.68252		8.20611	96.45317		3.55	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.46636		72.59633		9.54387	72.06997		14.01	0.00	0.00	0	58,705.00
R209	On 04/05/2017	Bond Future	8.93	Call	607.21000		0.60721		503.82000	0.50382	607.210	13.66	0.23	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,450.67000		2.45067		2,769.41000	2.76941	2,450.670	13.91	0.56	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,445.23000		1.44523		1,676.81000	1.67681	1,445.230	14.13	0.40	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.51032		73.98666		9.59004	73.45009		14.05	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.54872		72.30574		9.63041	71.76040		14.46	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future	188.81212		188.81212		188.81928	188.81928			0.00	3,965,054.52	21	1,698.00
R210	On 03/08/2017	Bond Future	192.47376		192.47376		192.48067	192.48067			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future	193.90431		193.90431		193.91628	193.91628			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/05/2017	Bond Future	149.27737		149.27737		149.28261	149.28261			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future	150.12239		150.12239		150.12767	150.12767			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	153.13516		153.13516		153.14435	153.14435			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.24509	83.99956			9.31769	83.51073		11.73	0.00	0.00	0	44,842.00
R213	On 03/08/2017	Bond Future	9.28834	85.60844			9.36328	85.11006		11.72	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.32747	83.75750			9.40447	83.25145		12.02	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.54457	72.78467			9.62202	72.23443		14.71	0.00	0.00	0	34,734.00
R214	On 03/08/2017	Bond Future	9.58723	74.17874			9.66684	73.61783		14.76	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.62635	72.35438			9.70787	71.78425		15.23	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	22,652.53000	22,652.53000			22,784.70000	2,784.70000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.51190	9.51190			9.56370	9.56370		13.61	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.68930	9.68930			9.74320	9.74320		14.39	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.62750	3.62750			3.60590	3.60590		16.42	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.59420	3.59420			3.57540	3.57540		17.38	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.35120	1.35120			1.35630	1.35630			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.31070	1.31070			1.31500	1.31500			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.27660	1.27660			1.28080	1.28080			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,070,625,290.71</b>	<b>83,669</b>	<b>3 375 255.00</b>

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Grand Total:</b>											1,070,625,290.71	83,669	3 375 255.00