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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 14/02/2017

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 16/02/2017	Any day expiry	13.14980	13.14980	13.31770	13.31770		18.65	0.00	0.00	0	0.00
\$ / R	13.23	Put	126.17010	0.12617	62.00900	0.06201	126.170	20.47	0.65	0.00	0.00	0	20,000.00
\$ / R		On 17/02/2017	Any day expiry	13.14990	13.14990	13.31970	13.31970		17.99	0.00	0.00	0	788.00
\$ / R	13.61	Put	470.68650	0.47069	318.74790	0.31875	470.687	26.26	0.92	0.00	0.00	0	25,000.00
\$ / R	14.32	Put	1,170.62360	1.17062	1,002.68910	1.00269	1,170.624	35.30	1.00	0.00	0.00	0	1,500.00
\$ / R	15.03	Call	0.09330	0.00009	0.31350	0.00031	0.093	45.53	0.00	0.00	0.00	0	1,500.00
\$ / R		On 22/02/2017	Any day expiry	13.15970	13.15970	13.32970	13.32970		15.87	0.00	0.00	0	0.00
\$ / R	13.85	Call	5.30890	0.00531	15.13260	0.01513	5.309	19.08	0.04	0.00	0.00	0	5,000.00
\$ / R		On 23/02/2017	Any day expiry	13.16170	13.16170	13.33170	13.33170		15.98	0.00	0.00	0	0.00
\$ / R	13.30	Call	78.67660	0.07868	160.84760	0.16085	78.677	16.51	0.35	0.00	0.00	0	45,000.00
\$ / R	13.46	Put	338.59860	0.33860	219.70220	0.21970	338.599	17.08	0.79	0.00	0.00	0	36,000.00
\$ / R	13.60	Call	21.30290	0.02130	53.22190	0.05322	21.303	17.58	0.12	0.00	0.00	0	90,000.00
\$ / R	13.90	Call	5.74800	0.00575	14.19510	0.01420	5.748	19.25	0.04	0.00	0.00	0	45,000.00
\$ / R		On 24/02/2017	Any day expiry	13.16370	13.16370	13.33420	13.33420		16.08	0.00	0.00	0	3,920.00
\$ / R	13.50	Put	373.90570	0.37391	253.60050	0.25360	373.906	16.95	0.81	0.00	0.00	0	60.00
\$ / R	15.20	Call	0.19840	0.00020	0.58610	0.00059	0.198	28.32	0.00	0.00	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	13.17100	13.17100	13.34170	13.34170		15.56	0.00	0.00	0	1,673.00
\$ / R			On 28/02/2017	Any day expiry	13.17350	13.17350	13.34420	13.34420		15.66	0.00	0.00	0	1,153.00
\$ / R			On 01/03/2017	Any day expiry	13.17590	13.17590	13.34660	13.34660		15.74	0.00	0.00	0	0.00
\$ / R			On 13/03/2017	Foreign Exchange Future	13.20530	13.20530	13.37650	13.37650		15.67	0.00	575,513,384.60	43,582	401,061.00
\$ / R	12.20	Put	On 13/03/2017	Foreign Exchange Future	10.23490	0.01023	7.43250	0.00743	10.235	16.95	0.04	0.00	0	250.00
\$ / R	12.50	Put	On 13/03/2017	Foreign Exchange Future	22.99050	0.02299	16.51790	0.01652	22.991	15.24	0.09	0.00	0	2,250.00
\$ / R	12.75	Put	On 13/03/2017	Foreign Exchange Future	58.82760	0.05883	34.89840	0.03490	58.828	15.17	0.19	0.00	0	13,791.00
\$ / R	12.99	Put	On 13/03/2017	Foreign Exchange Future	128.34470	0.12834	83.17300	0.08317	128.345	15.44	0.34	0.00	0	2,000.00
\$ / R	13.00	Put	On 13/03/2017	Foreign Exchange Future	132.08250	0.13208	85.88550	0.08589	132.083	15.45	0.35	0.00	0	95,792.00
\$ / R	13.03	Put	On 13/03/2017	Foreign Exchange Future	143.72170	0.14372	94.39720	0.09440	143.722	15.48	0.37	0.00	0	1,000.00
\$ / R	13.04	Put	On 13/03/2017	Foreign Exchange Future	147.74400	0.14774	97.36060	0.09736	147.744	15.50	0.37	0.00	0	1,000.00
\$ / R	13.10	Put	On 13/03/2017	Foreign Exchange Future	173.38790	0.17339	116.48960	0.11649	173.388	15.56	0.42	0.00	0	4,800.00
\$ / R	13.15	Put	On 13/03/2017	Foreign Exchange Future	196.73900	0.19674	134.24460	0.13424	196.739	15.62	0.45	0.00	0	2,000.00
\$ / R	13.20	Put	On 13/03/2017	Foreign Exchange Future	221.88740	0.22189	153.68780	0.15369	221.887	15.67	0.49	0.00	0	2,000.00
\$ / R	13.25	Call	On 13/03/2017	Foreign Exchange Future	205.87820	0.20588	301.34110	0.30134	205.878	15.85	0.48	0.00	0	13,791.00
\$ / R	13.25	Put	On 13/03/2017	Foreign Exchange Future	250.57820	0.25058	174.84110	0.17484	250.578	15.85	0.52	0.00	0	100.00
\$ / R	13.26	Put	On 13/03/2017	Foreign Exchange Future	256.52370	0.25652	179.27910	0.17928	256.524	15.89	0.53	0.00	0	1,000.00
\$ / R	13.65	Call	On 13/03/2017	Foreign Exchange Future	89.55050	0.08955	140.66790	0.14067	89.550	17.29	0.25	0.00	0	2,400.00
\$ / R	13.70	Call	On 13/03/2017	Foreign Exchange Future	80.40290	0.08040	127.49800	0.12750	80.403	17.47	0.23	0.00	0	1,603.00
\$ / R	13.90	Call	On 13/03/2017	Foreign Exchange Future	51.83490	0.05183	85.59280	0.08559	51.835	18.16	0.16	0.00	0	3,700.00
\$ / R	13.92	Call	On 13/03/2017	Foreign Exchange Future	49.52860	0.04953	82.22350	0.08222	49.529	18.22	0.15	0.00	0	2,000.00
\$ / R	13.99	Call	On 13/03/2017	Foreign Exchange Future	42.21180	0.04221	71.42550	0.07143	42.212	18.44	0.13	0.00	0	3,760.00
\$ / R	14.00	Call	On 13/03/2017	Foreign Exchange Future	41.25620	0.04126	70.00250	0.07000	41.256	18.47	0.13	0.00	0	621.00
\$ / R	14.00	Put	On 13/03/2017	Foreign Exchange Future	835.95620	0.83596	693.50250	0.69350	835.956	18.47	0.87	0.00	0	11,320.00
\$ / R	14.10	Put	On 13/03/2017	Foreign Exchange Future	927.49510	0.92750	780.35910	0.78036	927.495	18.77	0.90	0.00	0	46,000.00
\$ / R	14.21	Call	On 13/03/2017	Foreign Exchange Future	25.45920	0.02546	45.19030	0.04519	25.459	19.11	0.08	0.00	0	1,000.00
\$ / R	14.30	Call	On 13/03/2017	Foreign Exchange Future	20.69460	0.02069	37.44010	0.03744	20.695	19.38	0.07	0.00	0	200.00
\$ / R	14.30	Put	On 13/03/2017	Foreign Exchange Future	1,115.39460	1.11539	960.94010	0.96094	1,115.395	19.38	0.93	0.00	0	30,000.00
\$ / R	14.40	Call	On 13/03/2017	Foreign Exchange Future	16.44590	0.01645	30.38490	0.03038	16.446	19.68	0.06	0.00	0	7,300.00
\$ / R	14.40	Put	On 13/03/2017	Foreign Exchange Future	1,211.14590	1.21115	1,053.88490	1.05388	1,211.146	19.68	0.94	0.00	0	29,152.00
\$ / R	14.44	Call	On 13/03/2017	Foreign Exchange Future	15.00490	0.01500	27.95540	0.02796	15.005	19.81	0.05	0.00	0	100.00
\$ / R	14.44	Put	On 13/03/2017	Foreign Exchange Future	1,249.70490	1.24970	1,091.45540	1.09146	1,249.705	19.81	0.95	0.00	0	100.00
\$ / R	14.50	Call	On 13/03/2017	Foreign Exchange Future	13.08120	0.01308	24.67710	0.02468	13.081	19.99	0.05	0.00	0	25,000.00
\$ / R	14.51	Call	On 13/03/2017	Foreign Exchange Future	12.78060	0.01278	24.17050	0.02417	12.781	20.02	0.04	0.00	0	3,760.00
\$ / R	14.62	Call	On 13/03/2017	Foreign Exchange Future	9.90170	0.00990	19.25460	0.01925	9.902	20.33	0.03	0.00	0	2,000.00
\$ / R	14.88	Call	On 13/03/2017	Foreign Exchange Future	5.45410	0.00545	10.76940	0.01077	5.454	21.08	0.02	0.00	0	1,000.00
\$ / R	14.91	Call	On 13/03/2017	Foreign Exchange Future	5.09560	0.00510	10.04420	0.01004	5.096	21.17	0.02	0.00	0	1,000.00
\$ / R	14.96	Call	On 13/03/2017	Foreign Exchange Future	4.55160	0.00455	8.94140	0.00894	4.552	21.31	0.02	0.00	0	3,000.00
\$ / R	15.00	Call	On 13/03/2017	Foreign Exchange Future	4.16030	0.00416	8.14660	0.00815	4.160	21.43	0.02	0.00	0	1,206.00
\$ / R	15.10	Call	On 13/03/2017	Foreign Exchange Future	3.32860	0.00333	6.45420	0.00645	3.329	21.71	0.01	0.00	0	7,300.00
\$ / R	15.23	Put	On 13/03/2017	Foreign Exchange Future	2,027.20060	2.02720	1,858.26890	1.85827	2,027.201	22.09	0.99	0.00	0	90.00
\$ / R	15.36	Put	On 13/03/2017	Foreign Exchange Future	2,156.58770	2.15659	1,987.02590	1.98703	2,156.588	22.46	0.99	0.00	0	7,160.00
\$ / R	15.48	Call	On 13/03/2017	Foreign Exchange Future	1.46280	0.00146	2.67110	0.00267	1.463	22.81	0.01	0.00	0	30,000.00
\$ / R	15.50	Call	On 13/03/2017	Foreign Exchange Future	1.40260	0.00140	2.55070	0.00255	1.403	22.86	0.01	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	2,495.62780	2.49563	2,325.11200	2.32511	2,495.628	23.44	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,535.55560	2.53556	2,364.97160	2.36497	2,535.556	23.55	1.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.75850	0.00076	1.28410	0.00128	0.758	23.73	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.71480	0.00071	0.81890	0.00082	0.715	25.07	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.76350	0.00076	0.84160	0.00084	0.763	26.83	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.83570	0.00084	0.88340	0.00088	0.836	29.06	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,545.60990	3.54561	3,374.43160	3.37443	3,545.610	31.06	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	0.99330	0.00099	0.98920	0.00099	0.993	33.06	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.74870	0.00075	1.07340	0.00107	0.749	34.26	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.06200	0.00006	0.10490	0.00010	0.062	34.26	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.06060	0.00006	0.10250	0.00010	0.061	34.26	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.01600	0.00002	0.02800	0.00003	0.016	34.26	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00630	0.00001	0.01120	0.00001	0.006	34.26	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00000	0.00000	0.00010	0.00000	0.000	34.26	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.24350	13.24350	13.41540	13.41540		16.01	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	452.26380	0.45226	353.33300	0.35333	452.264	16.78	0.62	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	6.40590	0.00641	11.03550	0.01104	6.406	21.13	0.02	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.24820	13.24820	13.42020	13.42020		16.07	0.00	330,675.00	25	4,262.00
\$ / R	On 11/04/2017	Any day expiry			13.27420	13.27420	13.44690	13.44690		16.02	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.27660	13.27660	13.44930	13.44930		16.02	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	204.21540	0.20422	270.64370	0.27064	204.215	17.16	0.35	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	174.05690	0.17406	232.82120	0.23282	174.057	17.49	0.31	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	811.99310	0.81199	688.49360	0.68849	811.993	17.96	0.75	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	3.15790	0.00316	4.04310	0.00404	3.158	25.30	0.01	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.27900	13.27900	13.45170	13.45170		16.09	0.00	3,837,725.50	289	697.00
\$ / R	On 18/04/2017	Any day expiry			13.29080	13.29080	13.46390	13.46390		16.23	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.29810	13.29810	13.47130	13.47130		16.38	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.30780	13.30780	13.48120	13.48120		16.40	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	499.41320	0.49941	407.32830	0.40733	499.413	16.91	0.56	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	709.90310	0.70990	599.14890	0.59915	709.903	17.68	0.67	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	946.03100	0.94603	820.18210	0.82018	946.031	18.45	0.75	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	50.06970	0.05007	69.59390	0.06959	50.070	20.62	0.09	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	23.95810	0.02396	34.50900	0.03451	23.958	21.84	0.05	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	7.42620	0.00743	10.54170	0.01054	7.426	23.37	0.02	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.31510	13.31510	13.48870	13.48870		16.48	0.00	439,735.50	33	2,200.00
\$ / R	On 04/05/2017	Any day expiry			13.32960	13.32960	13.50360	13.50360		16.65	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	293.77560	0.29378	368.17290	0.36817	293.776	17.39	0.40	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.34650	13.34650	13.52100	13.52100		16.75	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.38270	13.38270	13.55810	13.55810		16.90	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	543.77150	0.54377	457.64750	0.45765	543.772	17.12	0.52	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	48.38690	0.04839	63.20700	0.06321	48.387	22.19	0.07	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.44050	13.44050	13.61740	13.61740		16.91	0.00	127,872,917.00	9,514	214,066.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	202.77110	0.20277	164.72120	0.16472	202.771	15.82	0.26	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	310.07100	0.31007	255.48290	0.25548	310.071	16.20	0.35	0.00	0	69,520.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	505.51020	0.50551	599.97440	0.59997	505.510	17.01	0.50	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	684.43040	0.68443	590.76260	0.59076	684.430	17.40	0.55	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	778.65770	0.77866	678.21040	0.67821	778.658	17.68	0.59	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	806.47920	0.80648	704.16960	0.70417	806.479	17.76	0.60	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	899.49640	0.89950	791.34500	0.79135	899.496	18.03	0.63	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	339.99640	0.34000	408.74500	0.40874	339.996	18.03	0.37	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	981.12430	0.98112	868.28780	0.86829	981.124	18.25	0.66	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	996.27220	0.99627	882.57520	0.88258	996.272	18.29	0.66	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,034.48250	1.03448	918.67460	0.91867	1,034.483	18.40	0.67	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,073.17140	1.07317	955.30840	0.95531	1,073.171	18.50	0.68	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	277.10800	0.27711	334.93950	0.33494	277.108	18.57	0.31	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,151.91660	1.15192	1,030.19630	1.03020	1,151.917	18.71	0.70	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	230.12930	0.23013	279.57520	0.27958	230.129	19.07	0.27	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,620.11450	1.62011	1,482.42950	1.48243	1,620.115	19.86	0.79	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	138.91710	0.13892	172.43950	0.17244	138.917	20.30	0.17	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	114.37080	0.11437	142.77550	0.14278	114.371	20.72	0.14	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	105.92250	0.10592	132.50780	0.13251	105.923	20.89	0.13	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,165.42250	2.16542	2,015.10780	2.01511	2,165.423	20.89	0.87	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,425.23800	2.42524	2,270.45470	2.27045	2,425.238	21.36	0.89	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	85.73800	0.08574	107.85470	0.10785	85.738	21.36	0.11	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	81.39400	0.08139	102.52400	0.10252	81.394	21.48	0.11	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	80.79320	0.08079	101.78630	0.10179	80.793	21.50	0.11	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	72.90060	0.07290	92.07140	0.09207	72.901	21.74	0.10	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	67.80080	0.06780	85.77770	0.08578	67.801	21.91	0.09	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	63.35920	0.06336	79.97060	0.07997	63.359	22.10	0.08	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	61.00610	0.06101	76.70420	0.07670	61.006	22.22	0.08	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	45.98550	0.04599	59.18910	0.05919	45.986	23.21	0.06	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	16.04090	0.01604	25.15100	0.02515	16.041	24.83	0.02	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	9.60980	0.00961	15.68860	0.01569	9.610	24.83	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	3.09420	0.00309	5.52210	0.00552	3.094	24.83	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.46220	13.46220	13.63970	13.63970		16.93	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	573.75750	0.57376	492.36140	0.49236	573.758	17.03	0.49	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	71.93460	0.07193	89.10870	0.08911	71.935	22.07	0.09	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry	13.46700		13.46700	13.46700	13.64460	13.64460		16.94	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.49590		13.49590	13.49590	13.67430	13.67430		16.99	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	874.84830	0.87485	772.67430	0.77267	874.848	17.84	0.59	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	33.44370	0.03344	46.05710	0.04606	33.444	24.78	0.04	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry	13.51760		13.51760	13.51760	13.69650	13.69650		16.99	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry	13.52730		13.52730	13.52730	13.70640	13.70640		17.05	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	435.08520	0.43509	370.30080	0.37030	435.085	16.51	0.39	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	361.39000	0.36139	426.36790	0.42637	361.390	18.43	0.35	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry	13.53210		13.53210	13.53210	13.71140	13.71140		17.06	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	595.62890	0.59563	517.03070	0.51703	595.629	16.98	0.47	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	91.47710	0.09148	109.30450	0.10930	91.477	22.24	0.10	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 31/07/2017	Any day expiry		13.54170	13.54170	13.72120	13.72120		17.03	0.00	0.00	0	890.00
\$ / R		On 11/08/2017	Any day expiry		13.56820	13.56820	13.74840	13.74840		17.04	0.00	0.00	0	70.00
\$ / R		On 29/08/2017	Any day expiry		13.61120	13.61120	13.79270	13.79270		17.09	0.00	0.00	0	0.00
\$ / R	13.50	Put	Any day expiry	616.70760	0.61671	539.38490	0.53938	616.708	16.94	0.45	0.00	0.00	0	60.00
\$ / R	16.84	Call	Any day expiry	115.96100	0.11596	134.29020	0.13429	115.961	22.52	0.11	0.00	0.00	0	60.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.65880	13.65880	13.84170	13.84170		17.16	0.00	28,574,209.60	2,092	17,561.00	
\$ / R	13.00	Put	Foreign Exchange Future	383.43480	0.38343	330.88830	0.33089	383.435	16.18	0.32	0.00	0.00	0	3,099.00
\$ / R	13.40	Put	Foreign Exchange Future	574.52140	0.57462	501.46700	0.50147	574.521	16.78	0.42	0.00	0.00	0	500.00
\$ / R	13.50	Call	Foreign Exchange Future	787.37490	0.78737	893.19530	0.89320	787.375	16.93	0.56	0.00	0.00	0	3,680.00
\$ / R	13.76	Put	Foreign Exchange Future	780.53700	0.78054	692.82360	0.69282	780.537	17.34	0.50	0.00	0.00	0	960.00
\$ / R	14.22	Put	Foreign Exchange Future	1,085.41400	1.08541	980.30270	0.98030	1,085.414	18.08	0.59	0.00	0.00	0	110.00
\$ / R	14.32	Put	Foreign Exchange Future	1,156.89330	1.15689	1,048.37450	1.04837	1,156.893	18.24	0.61	0.00	0.00	0	110.00
\$ / R	14.47	Put	Foreign Exchange Future	1,267.82160	1.26782	1,153.79880	1.15380	1,267.822	18.50	0.63	0.00	0.00	0	150.00
\$ / R	16.00	Call	Foreign Exchange Future	200.77030	0.20077	236.10980	0.23611	200.770	20.79	0.18	0.00	0.00	0	3,680.00
\$ / R	16.40	Call	Foreign Exchange Future	163.67330	0.16367	192.94240	0.19294	163.673	21.34	0.15	0.00	0.00	0	960.00
\$ / R	16.80	Call	Foreign Exchange Future	140.56390	0.14056	162.26520	0.16227	140.564	22.17	0.13	0.00	0.00	0	110.00
\$ / R	17.00	Call	Foreign Exchange Future	130.90750	0.13091	151.05330	0.15105	130.908	22.58	0.12	0.00	0.00	0	650.00
\$ / R	17.03	Call	Foreign Exchange Future	129.55370	0.12955	149.47950	0.14948	129.554	22.65	0.12	0.00	0.00	0	110.00
\$ / R	18.00	Call	Foreign Exchange Future	87.68370	0.08768	110.50370	0.11050	87.684	24.13	0.08	0.00	0.00	0	3,099.00
\$ / R		On 27/09/2017	Any day expiry	13.68020	13.68020	13.86380	13.86380		17.24	0.00	0.00	0.00	0	0.00
\$ / R	13.50	Put	Any day expiry	633.73750	0.63374	557.25930	0.55726	633.738	16.93	0.43	0.00	0.00	0	60.00
\$ / R	17.13	Call	Any day expiry	135.00430	0.13500	156.35610	0.15636	135.004	22.73	0.12	0.00	0.00	0	60.00
\$ / R		On 23/10/2017	Any day expiry	13.74210	13.74210	13.92760	13.92760		17.28	0.00	0.00	0.00	0	334.00
\$ / R		On 27/10/2017	Any day expiry	13.75170	13.75170	13.93740	13.93740		17.30	0.00	0.00	0.00	0	0.00
\$ / R	13.50	Put	Any day expiry	649.05120	0.64905	572.54120	0.57254	649.051	16.93	0.42	0.00	0.00	0	60.00
\$ / R	17.45	Call	Any day expiry	155.94860	0.15595	175.23270	0.17523	155.949	23.09	0.13	0.00	0.00	0	60.00
\$ / R		On 13/11/2017	Any day expiry	13.79210	13.79210	13.97910	13.97910		17.34	0.00	0.00	0.00	0	70.00
\$ / R		On 28/11/2017	Any day expiry	13.82800	13.82800	14.01590	14.01590		17.40	0.00	0.00	0.00	0	0.00
\$ / R	13.50	Put	Any day expiry	661.61720	0.66162	586.30900	0.58631	661.617	16.88	0.41	0.00	0.00	0	60.00
\$ / R	17.74	Call	Any day expiry	179.15290	0.17915	200.63480	0.20063	179.153	23.31	0.14	0.00	0.00	0	60.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.87590	13.87590	14.06500	14.06500		17.38	0.00	138,759.00	10	15,866.00	
\$ / R	12.00	Put	Foreign Exchange Future	129.63540	0.12964	99.89360	0.09989	129.635	14.89	0.13	0.00	0.00	0	20,403.00
\$ / R	13.23	Put	Foreign Exchange Future	533.24260	0.53324	471.61530	0.47162	533.243	16.47	0.35	0.00	0.00	0	20,403.00
\$ / R	13.35	Put	Foreign Exchange Future	591.70100	0.59170	521.57880	0.52158	591.701	16.65	0.37	0.00	0.00	0	52,000.00
\$ / R	14.00	Put	Foreign Exchange Future	959.37030	0.95937	866.75590	0.86676	959.370	17.59	0.49	0.00	0.00	0	33,000.00
\$ / R	14.09	Put	Foreign Exchange Future	1,016.33370	1.01633	920.88730	0.92089	1,016.334	17.71	0.51	0.00	0.00	0	16,000.00
\$ / R	14.15	Put	Foreign Exchange Future	1,055.08120	1.05508	957.64010	0.95764	1,055.081	17.80	0.52	0.00	0.00	0	16,000.00
\$ / R	14.18	Put	Foreign Exchange Future	1,074.68140	1.07468	976.25320	0.97625	1,074.681	17.84	0.52	0.00	0.00	0	16,000.00
\$ / R	14.50	Put	Foreign Exchange Future	1,292.63460	1.29263	1,184.16470	1.18416	1,292.635	18.29	0.57	0.00	0.00	0	2,055.00
\$ / R	14.53	Put	Foreign Exchange Future	1,313.85990	1.31386	1,204.49130	1.20449	1,313.860	18.33	0.58	0.00	0.00	0	22,000.00
\$ / R	16.24	Call	Foreign Exchange Future	323.61750	0.32362	365.98450	0.36598	323.618	20.67	0.23	0.00	0.00	0	20,403.00
\$ / R	16.55	Call	Foreign Exchange Future	286.78490	0.28678	324.45180	0.32445	286.785	21.07	0.21	0.00	0.00	0	52,000.00
\$ / R	16.82	Call	Foreign Exchange Future	263.02560	0.26303	292.97130	0.29297	263.026	21.53	0.19	0.00	0.00	0	22,000.00
\$ / R	17.13	Call	Foreign Exchange Future	240.40470	0.24040	266.65970	0.26666	240.405	22.09	0.17	0.00	0.00	0	16,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	237.73000	0.23773	263.61790	0.26362	237.730	22.17	0.17	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	235.76040	0.23576	261.37490	0.26137	235.760	22.22	0.17	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	233.17230	0.23317	258.43120	0.25843	233.172	22.29	0.17	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	186.69700	0.18670	208.95410	0.20895	186.697	23.68	0.13	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.88550	13.88550	14.07490	14.07490		17.45	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	670.44520	0.67045	595.54350	0.59554	670.445	16.86	0.40	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	193.48280	0.19348	216.49200	0.21649	193.483	23.58	0.14	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			14.01250	14.01250	14.20510	14.20510		17.51	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.01730	14.01730	14.21000	14.21000		17.52	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.09420	14.09420	14.28830	14.28830		17.78	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.18300	14.18300	14.37890	14.37890		18.03	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,654.77060	1.65477	1,540.75340	1.54075	1,654.771	18.96	0.57	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	643.63060	0.64363	708.37800	0.70838	643.631	19.93	0.35	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.22140	14.22140	14.41800	14.41800		18.09	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.23100	14.23100	14.42780	14.42780		18.14	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.31270	14.31270	14.51100	14.51100		18.27	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	818.89170	0.81889	747.05710	0.74706	818.892	17.44	0.37	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.44720	14.44720	14.64810	14.64810		18.52	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.53120	14.53120	14.73370	14.73370		18.66	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.66810	14.66810	14.87320	14.87320		18.80	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.74260	14.74260	14.94910	14.94910		18.91	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.88910	14.88910	15.09840	15.09840		19.01	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.96940	14.96940	15.18080	15.18080		19.23	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.20530	13.20530	13.37650	13.37650		15.67	0.00	0.00	0	466.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.44050	13.44050	13.61740	13.61740		16.91	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.65880	13.65880	13.84170	13.84170		17.16	0.00	0.00	0	1.00
£ / R	On 28/02/2017	Any day expiry			16.43560	16.43560	16.67680	16.67680		22.01	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.47910	16.47910	16.72100	16.72100		20.65	0.00	89,217,847.40	5,414	49,674.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	12.51020	0.01251	19.78230	0.01978	12.510	26.84	0.03	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	4.09390	0.00409	4.61850	0.00462	4.094	36.17	0.01	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.54080	16.54080	16.78400	16.78400		20.31	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			16.58550	16.58550	16.82960	16.82960		20.11	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.62640	16.62640	16.87140	16.87140		20.06	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			16.63650	16.63650	16.88190	16.88190		20.09	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.81270	16.81270	17.06230	17.06230		19.64	0.00	1,176,889.00	70	24,683.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.13050	17.13050	17.38740	17.38740		19.16	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.45230	17.45230	17.71720	17.71720		18.75	0.00	0.00	0	5,738.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11632	0.11632	0.11753	0.11753		23.30	0.00	0.00	0	42.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11892	0.11892	0.12019	0.12019		17.29	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12141	0.12141	0.12275	0.12275		14.95	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 20/02/2017	Any day expiry			13.96390		13.96390		14.13140	14.13140		14.78	0.00	0.00	0	349.00
€ / R	On 24/02/2017	Any day expiry			13.97400		13.97400		14.14210	14.14210		15.01	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			13.98650		13.98650		14.15490	14.15490		14.65	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.02710		14.02710		14.19620	14.19620		14.89	0.00	194,583,931.20	13,872	75,139.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	89.50820		0.08951		55.38860	0.05539	89.508	14.49	0.26	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	3.00720		0.00301		4.80000	0.00480	3.007	20.92	0.01	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.03350		14.03350		14.20280	14.20280		14.99	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.08600		14.08600		14.25610	14.25610		15.10	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry			14.12870		14.12870		14.29960	14.29960		15.11	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.34470		14.34470		14.52100	14.52100		15.98	0.00	13,197,124.00	920	80,199.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.64830		14.64830		14.83150	14.83150		16.13	0.00	0.00	0	1,552.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.95970		14.95970		15.15000	15.15000		16.31	0.00	149,597.00	10	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.72620		96.72620		97.27157	97.27157			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.75349		93.75349		94.32333	94.32333			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.50951		92.50951		93.09809	93.09809			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.65451		94.65451		95.25029	95.25029			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.39883		98.39883		98.99454	98.99454			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.97605		96.97605		97.58910	97.58910			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00295		100.00295		100.00294	100.00294			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.60286		99.60286		99.60821	99.60821			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.62047		99.62047		99.63457	99.63457			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.85919		99.85919		99.88384	99.88384			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.87717		99.87717		99.91261	99.91261			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.88744		99.88744		99.91181	99.91181			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.15974		99.15974		99.19546	99.19546			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.79634		98.79634		98.84384	98.84384			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.83329		98.83329		98.89319	98.89319			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.31000		99.31000		99.37000	99.37000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.78524		99.78524		99.85082	99.85082			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.30159		97.30159		97.49734	97.49734			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.58059		96.58059		96.79547	96.79547			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.82496		95.82496		96.05831	96.05831			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.05240		96.05240		96.30363	96.30363			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.28284		98.28284		98.54931	98.54931			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap			98.45461		98.45461		98.74018	98.74018			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future			529.65100		529.65100		527.48100	527.48100			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future			539.79900		539.79900		537.58500	537.58500			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future			550.51600		550.51600		548.25900	548.25900			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
AL7T	On 04/05/2017	Index Future	615.10200		615.10200		611.09700	611.09700			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	626.88700		626.88700		622.80200	622.80200			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	639.33300		639.33300		635.16800	635.16800			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	559.76300		559.76300		555.68000	555.68000			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	570.48800		570.48800		566.32400	566.32400			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	581.81400		581.81400		577.56800	577.56800			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.13430		10.13430		10.22230	10.22230		12.49	0.00	212,820,300.00	21,000	22,286.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.29260		10.29260		10.38360	10.38360		13.19	0.00	0.00	0	7,655.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.44330		10.44330		10.53730	10.53730		13.24	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.59490		10.59490		10.69240	10.69240		13.19	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.12990		10.12990		10.22000	10.22000		13.63	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.31990		10.31990		10.41350	10.41350		14.43	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.49970		10.49970		10.59760	10.59760		14.46	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.16400		13.16400		13.31550	13.31550		15.54	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.47860		13.47860		13.63620	13.63620		16.37	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.78350		13.78350		13.94740	13.94740		16.82	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.92310		1.92310		1.94050	1.94050		14.83	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.94160		1.94160		1.95740	1.95740		16.07	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.95870		1.95870		1.97400	1.97400		15.94	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.93230		1.93230		1.94850	1.94850		15.99	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.88950		1.88950		1.91210	1.91210		15.10	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.93350		1.93350		1.95700	1.95700		16.05	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



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
ES33	On 04/05/2017	Bond Future		10.32133	79.03968		10.42513	78.36892			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future		10.39540	80.55376		10.50267	79.86979			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.46636	78.36027		10.57717	77.66277			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		10.46663	83.00015		10.57040	82.22799			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		10.53945	84.58986		10.64659	83.80256			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.60825	82.00776		10.71887	81.20485			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI		557.51500	557.51500		553.41800	553.41800			0.00	0.00	0	394.00
GOVI	On 03/08/2017	GOVI		568.19700	568.19700		564.01900	564.01900			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		579.47700	579.47700		575.21700	575.21700			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.70260	1.70260		1.72450	1.72450		15.49	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.73460	1.73460		1.75730	1.75730		16.75	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.76370	1.76370		1.78710	1.78710		16.57	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		129.67366	129.67366		129.67852	129.67852			0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future		130.84267	130.84267		130.84718	130.84718			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		133.46733	133.46733		133.47194	133.47194			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		101.82808	101.82808		101.83206	101.83206			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		108.30886	108.30886		108.53688	108.53688			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		110.40894	110.40894		110.64096	110.64096			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		111.53321	111.53321		111.76994	111.76994			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/05/2017	Bond Future		135.20930	135.20930		136.00895	136.00895			0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future		136.31757	136.31757		137.13196	137.13196			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		139.05195	139.05195		139.88286	139.88286			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		133.69411	133.69411		133.41748	133.41748			0.00	0.00	0	19,696.00
I2046	On 03/08/2017	Bond Future		136.28629	136.28629		136.00386	136.00386			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		137.41559	137.41559		137.12774	137.12774			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		145.21622	145.21622		145.22193	145.22193			0.00	0.00	0	24,007.00

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
I2050	On 03/08/2017	Bond Future		146.35321	146.35321		146.35860	146.35860			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		149.28884	149.28884		149.29428	149.29428			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		254.21200	254.21200		254.32300	254.32300			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		259.14200	259.14200		259.25400	259.25400			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		264.33900	264.33900		264.45400	264.45400			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.43000	92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.44000	92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.48000	92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.52000	92.48000		7.52000	92.48000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.12670	0.12670		0.12840	0.12840			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12680	0.12680		0.12840	0.12840			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12660	0.12660		0.12840	0.12840			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.48050	9.48050		9.58460	9.58460		12.69	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.62170	9.62170		9.72920	9.72920		13.39	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.75550	9.75550		9.86650	9.86650		13.67	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.26560	1.26560		1.27200	1.27200			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.28420	1.28420		1.29090	1.29090			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.30050	1.30050		1.30760	1.30760			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future		1.24790	1.24790		1.25000	1.25000			0.00	0.00	0	1,350.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.25090	1.25090		1.25300	1.25300			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.25420	1.25420		1.25620	1.25620			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future		1.06220	1.06220		1.06130	1.06130			0.00	0.00	0	718.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.06730	1.06730		1.06640	1.06640			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.07240	1.07240		1.07150	1.07150			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future		8.64346	115.95044		8.75271	115.19446		8.31	0.00	2,898,761.00	25	115,377.00
R186	On 04/05/2017	Bond Future	8.44	Call	1,131.69000	1.13169	878.69000	0.87869	1,131.690	8.10	0.38	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,964.57000	1.96457	1,590.92000	1.59092	1,964.570	8.20	0.54	0.00	0	500.00

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 04/05/2017	Bond Future	8.94	Put	933.14000	0.93314		1,206.09000	1.20609	933.140	8.29	0.32	0.00	0	500.00	
R186	On 04/05/2017	Bond Future	9.20	Put	496.03000	0.49603		669.38000	0.66938	496.030	8.43	0.19	0.00	0	5,709.00	
R186	On 03/08/2017	Bond Future			8.67945	112.86846		8.79331	112.09743		8.63	0.00	0.00	0	0.00	
R186	On 03/08/2017	Bond Future	8.85	Put	2,083.80000	2.08380		2,432.20000	2.43220	2,083.800	8.57	0.42	0.00	0	750.00	
R186	On 03/08/2017	Bond Future	9.35	Put	1,010.78000	1.01078		1,219.21000	1.21921	1,010.780	8.84	0.24	0.00	0	750.00	
R186	On 03/08/2017	Bond Future	9.50	Put	800.19000	0.80019		974.57000	0.97457	800.190	8.93	0.20	0.00	0	6,500.00	
R186	On 02/11/2017	Bond Future			8.70466	115.11008		8.82327	114.32383		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	
R197	On 04/05/2017	Bond Future			302.09836	302.09836		302.11025	302.11025			0.00	0.00	0	1,063.00	
R197	On 03/08/2017	Bond Future			301.00288	301.00288		301.01378	301.01378			0.00	0.00	0	0.00	
R197	On 02/11/2017	Bond Future			307.04089	307.04089		307.05230	307.05230			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			250.02983	250.02983		250.03945	250.03945			0.00	2,500,298.30	10	33,873.00	
R202	On 03/08/2017	Bond Future			251.18474	251.18474		251.19338	251.19338			0.00	0.00	0	0.00	
R202	On 02/11/2017	Bond Future			256.22334	256.22334		256.23230	256.23230			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			8.25318	99.16998		8.35832	98.70030		6.00	0.00	0.00	0	19,210.00	
R2023	On 03/08/2017	Bond Future			8.27708	101.06979		8.38820	100.59064		5.74	0.00	0.00	0	0.00	
R2023	On 02/11/2017	Bond Future			8.29239	99.14454		8.40992	98.65599		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			7.29578	101.50762		7.35907	101.48549		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			9.03930	94.37746		9.14794	93.61374			0.00	0.00	0	32,785.00	
R2030	On 03/08/2017	Bond Future			9.08355	92.17872		9.19600	91.39996			0.00	0.00	0	0.00	
R2030	On 02/11/2017	Bond Future			9.11498	94.00955		9.23118	93.21534			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			9.17877	93.40354		9.28212	92.62288		11.98	0.00	0.00	0	19,129.00	
R2032	On 03/08/2017	Bond Future			9.22108	95.19271		9.32778	94.39666		11.92	0.00	0.00	0	0.00	
R2032	On 02/11/2017	Bond Future			9.25706	92.92394		9.36716	92.11224		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			9.31322	97.88912		9.41644	97.03097			0.00	0.00	0	7,829.00	
R2035	On 03/08/2017	Bond Future			9.35577	99.76437		9.46221	98.88930			0.00	0.00	0	0.00	
R2035	On 02/11/2017	Bond Future			9.39443	97.24243		9.50412	96.35006			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
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			9.40193		94.24960		9.50511	93.39491		13.45	0.00	0.00	0	46,492.00
R2037	On 03/08/2017	Bond Future			9.44927		91.79802		9.55565	90.92652		14.04	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future			9.48545		93.62126		9.59490	92.73259		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			7.56072		103.69896		7.65239	103.56112		1.28	0.00	0.00	0	29,025.00
R204	On 03/08/2017	Bond Future			7.52270		101.64494		7.63246	101.50400		1.31	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future			7.39549		103.66359		7.53075	103.51993		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 04/05/2017	Bond Future			9.40564		98.63196		9.50876	97.70779		14.06	0.00	0.00	0	9,025.00
R2040	On 03/08/2017	Bond Future			9.45147		96.01388		9.55772	95.07156		14.69	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.48643		97.92088		9.59567	96.96001		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			9.43970		95.65819		9.54274	94.72377		14.72	0.00	0.00	0	19,616.00
R2044	On 03/08/2017	Bond Future			9.48443		93.10832		9.59051	92.15564		15.38	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.51867		94.95765		9.62766	93.98610		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			9.43569		94.79801		9.53864	93.84093		15.28	0.00	0.00	0	63,465.00
R2048	On 03/08/2017	Bond Future			9.47533		96.61407		9.58121	95.63814		15.23	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future			9.51145		94.09302		9.62025	93.09780		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			7.75023		101.07509		7.85961	100.81659		2.26	0.00	0.00	0	79,350.00
R207	On 03/08/2017	Bond Future			7.75308		99.36802		7.87510	99.10411		2.34	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,217.72000		1.21772		1,035.86000	1.03586	1,217.720	2.38	0.72	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.70903		101.34148		7.84592	101.07244		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			7.92431		96.83926		8.03110	96.49636		3.64	0.00	0.00	0	21,493.00
R208	On 03/08/2017	Bond Future			7.93558		98.69430		8.05081	98.34440		3.70	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.92623		97.25127		8.05099	96.89451		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/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			9.28060		73.88181		9.38355	73.16516		14.01	0.00	19,430,916.03	263	61,076.00
R209	On 04/05/2017	Bond Future	8.93	Call	903.16000		0.90316		709.47000	0.70947	903.160	13.66	0.31	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,734.72000		1.73472		2,096.51000	2.09651	1,734.720	13.91	0.46	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	944.40000		0.94440		1,187.30000	1.18730	944.400	14.13	0.30	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.31933		75.29708		9.42519	74.56637		14.05	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.35250		73.64149		9.46129	72.89637		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
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			188.78691		188.78691		188.79460	188.79460			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			192.44753		192.44753		192.45444	192.45444			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.87580		193.87580		193.88302	193.88302			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			149.53410		149.53410		149.54008	149.54008			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.38376		150.38376		150.38918	150.38918			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.40041		153.40041		153.40604	153.40604			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			9.06393		85.23709		9.16717	84.52872		11.73	0.00	0.00	0	44,842.00
R213	On 03/08/2017	Bond Future			9.10142		86.86994		9.20797	86.14761		11.72	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.13473		85.04327		9.24464	84.30670		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			9.35893		74.13216		9.46179	73.38050		14.71	0.00	0.00	0	34,734.00
R214	On 03/08/2017	Bond Future			9.39651		75.55227		9.50219	74.78594		14.76	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.43056		73.75458		9.53908	72.97305		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			22,121.18000		22,121.18000		22,374.95000	22,374.95000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future			9.32150		9.32150		9.39770	9.39770		12.98	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
SGD / R	On 19/06/2017	Foreign Exchange Future	9.49280		9.49280		9.57070	9.57070		13.91	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.59410		3.59410		3.60800	3.60800		15.51	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.56260		3.56260		3.57710	3.57710		16.87	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.32650		1.32650		1.33580	1.33580			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29760		1.29760		1.29660	1.29660			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.27330		1.27330		1.26290	1.26290			0.00	0.00	0	0.00

<b>Total for Derivatives :</b>												<b>1,272,683,070.13</b>	<b>97,129</b>	<b>3 398 031.00</b>
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<b>Grand Total:</b>												<b>1,272,683,070.13</b>	<b>97,129</b>	<b>3 398 031.00</b>
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