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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 25/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 25/01/2017	Any day expiry	13.28780	13.28780		13.32570	13.32570		18.25	0.00	13,287,800.00	1,000	0.00	
\$ / R	On 26/01/2017	Any day expiry	13.28990	13.28990		13.32570	13.32570		18.49	0.00	0.00	0	0.00	
\$ / R	On 26/01/2017	Any day expiry	14.03	Call	0.40660	0.00041	2.83670	0.00284	0.407	39.72	0.00	0.00	0	30,000.00
\$ / R	On 27/01/2017	Any day expiry	13.28990	13.28990		13.32570	13.32570		17.46	0.00	0.00	0	450.00	
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	228.81270	0.22881	213.63990	0.21364	228.813	21.69	0.83	0.00	0	60.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	513.96290	0.51396	485.39750	0.48540	513.963	28.03	0.96	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	0.13140	0.00013	0.84790	0.00085	0.131	36.18	0.00	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	0.02790	0.00003	0.13840	0.00014	0.028	46.65	0.00	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry	13.29450	13.29450		13.33300	13.33300		15.08	0.00	0.00	0	3,901.00	
\$ / R	On 31/01/2017	Any day expiry	13.29690	13.29690		13.33540	13.33540		15.29	0.00	0.00	0	2,339.00	
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	855.98970	0.85599	819.71910	0.81972	855.990	23.42	0.98	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	0.17960	0.00018	0.30540	0.00031	0.180	31.92	0.00	0.00	0	210.00
\$ / R	On 10/02/2017	Any day expiry	13.32110	13.32110		13.36000	13.36000		16.56	0.00	0.00	0	0.00	
\$ / R	On 10/02/2017	Any day expiry	13.80	Call	52.37530	0.05238	60.46410	0.06046	52.375	18.60	0.19	0.00	0	20,000.00
\$ / R	On 17/02/2017	Any day expiry	13.33800	13.33800		13.37730	13.37730		16.61	0.00	0.00	0	487.00	
\$ / R	On 17/02/2017	Any day expiry	13.61	Put	397.14050	0.39714	377.06310	0.37706	397.141	17.54	0.67	0.00	0	50,000.00

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 17/02/2017	Any day expiry	14.32	Put	1,004.70750	1.00471	973.09820	0.97310	1,004.708	19.62	0.92	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	4.13900	0.00414	7.26650	0.00727	4.139	21.92	0.02	0.00	0	1,500.00
\$ / R	On 22/02/2017	Any day expiry			13.35010	13.35010	13.38960	13.38960		16.40	0.00	0.00	0	0.00
\$ / R	On 22/02/2017	Any day expiry	13.85	Call	91.73500	0.09174	106.90130	0.10690	91.735	18.08	0.24	0.00	0	5,000.00
\$ / R	On 23/02/2017	Any day expiry			13.35260	13.35260	13.39200	13.39200		16.43	0.00	0.00	0	0.00
\$ / R	On 23/02/2017	Any day expiry	13.30	Call	272.64470	0.27264	0.00000	0.00000	272.645	16.38	0.54	362,804,638.00	50,000	50,000.00
\$ / R	On 23/02/2017	Any day expiry	13.46	Put	310.43990	0.31044	296.02780	0.29603	310.440	16.79	0.56	0.00	0	36,000.00
\$ / R	On 24/02/2017	Any day expiry			13.35500	13.35500	13.39450	13.39450		16.52	0.00	0.00	0	3,920.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	339.98810	0.33999	324.71160	0.32471	339.988	17.00	0.58	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	6.54900	0.00655	8.32650	0.00833	6.549	21.96	0.02	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			13.36220	13.36220	13.40190	13.40190		16.42	0.00	0.00	0	2,815.00
\$ / R	On 28/02/2017	Any day expiry			13.36470	13.36470	13.40440	13.40440		16.50	0.00	106,512.00	8	712.00
\$ / R	On 01/03/2017	Any day expiry			13.36720	13.36720	13.40680	13.40680		16.57	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.39670	13.39670	13.43650	13.43650		16.82	0.00	632,176,876.30	47,189	367,840.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	14.95400	0.01495	14.12870	0.01413	14.954	15.80	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	40.52770	0.04053	39.19530	0.03920	40.528	15.94	0.11	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	150.08890	0.15009	145.69360	0.14569	150.089	16.34	0.29	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	160.34090	0.16034	155.62480	0.15562	160.341	16.38	0.31	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	163.85670	0.16386	159.03230	0.15903	163.857	16.39	0.31	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	186.01190	0.18601	180.50020	0.18050	186.012	16.46	0.34	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	205.86930	0.20587	199.74050	0.19974	205.869	16.52	0.37	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	227.00090	0.22700	220.22190	0.22022	227.001	16.58	0.39	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	249.41290	0.24941	241.94660	0.24195	249.413	16.64	0.42	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	254.04750	0.25405	246.44070	0.24644	254.048	16.65	0.42	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	227.28820	0.22729	251.05810	0.25106	227.288	17.51	0.39	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	211.80720	0.21181	234.58970	0.23459	211.807	17.65	0.37	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	159.17120	0.15917	178.15810	0.17816	159.171	18.20	0.30	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	137.77620	0.13778	154.99750	0.15500	137.776	18.48	0.26	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	741.07620	0.74108	718.49750	0.71850	741.076	18.48	0.74	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	822.32690	0.82233	798.24860	0.79825	822.327	18.75	0.77	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	101.11560	0.10112	115.04410	0.11504	101.116	19.03	0.20	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	88.45270	0.08845	101.02810	0.10103	88.453	19.26	0.18	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	991.75270	0.99175	964.52810	0.96453	991.753	19.26	0.82	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	76.22520	0.07623	87.41580	0.08742	76.225	19.51	0.16	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,079.52520	1.07953	1,050.91580	1.05092	1,079.525	19.51	0.84	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	71.82230	0.07182	82.49530	0.08250	71.822	19.61	0.15	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,115.12230	1.11512	1,085.99530	1.08600	1,115.122	19.61	0.85	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	65.69480	0.06569	75.62540	0.07563	65.695	19.76	0.14	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	54.98480	0.05498	63.56320	0.06356	54.985	20.07	0.12	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	36.42280	0.03642	43.07870	0.04308	36.423	20.58	0.08	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	34.60940	0.03461	41.03110	0.04103	34.609	20.62	0.08	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	31.77710	0.03178	37.82440	0.03782	31.777	20.70	0.07	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	29.67290	0.02967	35.43340	0.03543	29.673	20.75	0.07	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	24.98270	0.02498	30.07720	0.03008	24.983	20.89	0.06	0.00	0	7,300.00

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	15.23	Put	1,853.24810	1.85325	1,817.77760	1.81778	1,853.248	21.08	0.95	0.00	0	90.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,979.20830	1.97921	1,943.07550	1.94308	1,979.208	21.26	0.96	0.00	0	7,160.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	12.89840	0.01290	16.03720	0.01604	12.898	21.43	0.03	0.00	0	30,000.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	12.45440	0.01245	15.51260	0.01551	12.454	21.46	0.03	0.00	0	1,000.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,312.06950	2.31207	2,274.61800	2.27462	2,312.070	21.74	0.98	0.00	0	6,370.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,351.47460	2.35147	2,313.90100	2.31390	2,351.475	21.80	0.98	0.00	0	3,200.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	7.35690	0.00736	9.41160	0.00941	7.357	21.88	0.02	0.00	0	180.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	5.17870	0.00518	6.74740	0.00675	5.179	22.16	0.01	0.00	0	11,320.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	4.14250	0.00414	5.10400	0.00510	4.143	22.94	0.01	0.00	0	29,152.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	3.77210	0.00377	4.58030	0.00458	3.772	24.41	0.01	0.00	0	1,000.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,356.83560	3.35684	3,317.73900	3.31774	3,356.836	25.72	0.99	0.00	0	1,800.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	3.36450	0.00336	3.98500	0.00399	3.364	27.04	0.01	0.00	0	18,186.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	3.22110	0.00322	3.76040	0.00376	3.221	28.67	0.01	0.00	0	46,000.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.52380	0.00052	0.77100	0.00077	0.524	29.14	0.00	0.00	0	90.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.51430	0.00051	0.75770	0.00076	0.514	29.14	0.00	0.00	0	7,160.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.18060	0.00018	0.28030	0.00028	0.181	29.14	0.00	0.00	0	6,370.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.08680	0.00009	0.13970	0.00014	0.087	29.14	0.00	0.00	0	3,200.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00130	0.00000	0.00260	0.00000	0.001	29.14	0.00	0.00	0	1,800.00		
\$ / R	On 29/03/2017	Any day expiry			13.43600	13.43600	13.44140	13.44140		17.05	0.00	0.00	0	0.00		
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	416.13850	0.41614	423.12050	0.42312	416.138	17.17	0.51	0.00	0	60.00		
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	32.72620	0.03273	35.67940	0.03568	32.726	21.45	0.06	0.00	0	60.00		
\$ / R	On 31/03/2017	Any day expiry			13.44090	13.44090	13.48090	13.48090		17.09	0.00	0.00	0	4,019.00		
\$ / R	On 11/04/2017	Any day expiry			13.46800	13.46800	13.50820	13.50820		17.03	0.00	0.00	0	40.00		
\$ / R	On 12/04/2017	Any day expiry			13.47040	13.47040	13.51070	13.51070		17.03	0.00	0.00	0	0.00		
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	346.69900	0.34670	375.80270	0.37580	346.699	17.50	0.45	0.00	0	1,269.00		
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	305.88580	0.30589	333.06820	0.33307	305.886	17.77	0.41	0.00	0	2,000.00		
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	735.33270	0.73533	719.50930	0.71951	735.333	18.16	0.65	0.00	0	1,000.00		
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	8.39730	0.00840	10.94910	0.01095	8.397	23.36	0.02	0.00	0	1,000.00		
\$ / R	On 13/04/2017	Any day expiry			13.47290	13.47290	13.51320	13.51320		17.05	0.00	0.00	0	394.00		
\$ / R	On 18/04/2017	Any day expiry			13.48520	13.48520	13.52560	13.52560		17.06	0.00	0.00	0	1,450.00		
\$ / R	On 21/04/2017	Any day expiry			13.49250	13.49250	13.53300	13.53300		17.10	0.00	0.00	0	70.00		
\$ / R	On 25/04/2017	Any day expiry			13.50240	13.50240	13.54300	13.54300		17.05	0.00	0.00	0	0.00		
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	454.67090	0.45467	448.87700	0.44888	454.671	17.05	0.48	0.00	0	60.00		
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	642.03710	0.64204	630.50020	0.63050	642.037	17.70	0.58	0.00	0	1,000.00		
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	856.06040	0.85606	839.91410	0.83991	856.060	18.36	0.67	0.00	0	1,000.00		
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	103.32140	0.10332	116.56210	0.11656	103.321	20.39	0.15	0.00	0	1,000.00		
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	56.82410	0.05682	65.11470	0.06511	56.824	21.57	0.09	0.00	0	60.00		
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	19.35150	0.01935	24.10220	0.02410	19.352	22.53	0.03	0.00	0	1,000.00		
\$ / R	On 28/04/2017	Any day expiry			13.50980	13.50980	13.55040	13.55040		17.11	0.00	0.00	0	2,200.00		
\$ / R	On 26/05/2017	Any day expiry			13.57940	13.57940	13.62020	13.62020		17.46	0.00	0.00	0	0.00		
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	499.80500	0.49980	492.49410	0.49249	499.805	17.32	0.46	0.00	0	60.00		
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	82.22920	0.08223	92.44870	0.09245	82.229	21.58	0.11	0.00	0	60.00		
\$ / R	On 19/06/2017	Foreign Exchange Future			13.63910	13.63910	13.68010	13.68010		17.55	0.00	18,494,619.60	1,356	206,661.00		
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	201.89790	0.20190	201.43990	0.20144	201.898	16.47	0.23	0.00	0	17,600.00		

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\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	295.74060	0.29574	292.06510	0.29207	295.741	16.67	0.31	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	716.38140	0.71638	704.90070	0.70490	716.381	17.85	0.53	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	741.71720	0.74172	729.86900	0.72987	741.717	17.92	0.54	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	826.70640	0.82671	813.64810	0.81365	826.706	18.14	0.57	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	901.63750	0.90164	887.55470	0.88755	901.638	18.32	0.59	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	915.54350	0.91554	901.27480	0.90127	915.544	18.35	0.60	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	950.67760	0.95068	935.94510	0.93595	950.678	18.44	0.61	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	986.33030	0.98633	971.13570	0.97114	986.330	18.52	0.62	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	387.06120	0.38706	412.59040	0.41259	387.061	18.57	0.37	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,059.11970	1.05912	1,043.00790	1.04301	1,059.120	18.69	0.64	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	326.67180	0.32667	349.94980	0.34995	326.672	18.99	0.33	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,499.91540	1.49992	1,479.13450	1.47913	1,499.915	19.68	0.74	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	172.87210	0.17287	189.66340	0.18966	172.872	20.43	0.19	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,021.80390	2.02180	1,996.87180	1.99687	2,021.804	20.57	0.82	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	131.85750	0.13186	146.02770	0.14603	131.858	20.96	0.15	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,272.75750	2.27276	2,245.92770	2.24593	2,272.758	20.96	0.85	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	125.51370	0.12551	139.24230	0.13924	125.514	21.06	0.14	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	124.63510	0.12464	138.30210	0.13830	124.635	21.07	0.14	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	113.00840	0.11301	125.83100	0.12583	113.008	21.27	0.13	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	105.42990	0.10543	117.68060	0.11768	105.430	21.41	0.12	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	98.40680	0.09841	110.11160	0.11011	98.407	21.55	0.12	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	94.44400	0.09444	105.82970	0.10583	94.444	21.63	0.11	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	71.54030	0.07154	80.32970	0.08033	71.540	22.49	0.09	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	30.68060	0.03068	35.83680	0.03584	30.681	24.53	0.04	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	19.59800	0.01960	23.26740	0.02327	19.598	24.53	0.03	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	7.27800	0.00728	8.96120	0.00896	7.278	24.53	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.66140	13.66140	13.70250	13.70250		17.60	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	534.75710	0.53476	526.70100	0.52670	534.757	17.40	0.44	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	108.19970	0.10820	120.79010	0.12079	108.200	21.53	0.12	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.66640	13.66640	13.70750	13.70750		17.62	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.69630	13.69630	13.73740	13.73740		17.62	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	810.25600	0.81026	797.96710	0.79797	810.256	18.08	0.54	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	52.63640	0.05264	62.12820	0.06213	52.636	24.25	0.06	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.71860	13.71860	13.75990	13.75990		17.71	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.72860	13.72860	13.68820	13.68820		17.77	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	413.36460	0.41336	0.00000	0.00000	413.365	17.02	0.35	9,518,633.28	2,000	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	480.67810	0.48068	0.00000	0.00000	480.678	18.59	0.40	11,027,213.92	2,000	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.73360	13.73360	13.77480	13.77480		17.78	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	560.15340	0.56015	551.73630	0.55174	560.153	17.44	0.42	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	126.67040	0.12667	141.29710	0.14130	126.670	21.64	0.13	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.74350	13.74350	13.72880	13.72880		17.76	0.00	6,864,400.00	500	500.00
\$ / R	On 29/08/2017	Any day expiry			13.81550	13.81550	13.85670	13.85670		17.83	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	582.95260	0.58295	573.48380	0.57348	582.953	17.43	0.41	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	152.18150	0.15218	167.26250	0.16726	152.181	21.94	0.14	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 18/09/2017	Foreign Exchange Future		13.86520	13.86520		13.90630	13.90630		17.87	0.00	457,551.60	33	12,051.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	287.63280	0.28763	284.72110	0.28472	287.633	16.66	0.24	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	372.78680	0.37279	367.93630	0.36794	372.787	16.84	0.29	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	544.82600	0.54483	535.78260	0.53578	544.826	17.27	0.38	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	728.71030	0.72871	717.47670	0.71748	728.710	17.74	0.45	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	734.35430	0.73435	723.05780	0.72306	734.354	17.75	0.45	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,015.84760	1.01585	1,002.10050	1.00210	1,015.848	18.36	0.54	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,082.29870	1.08230	1,068.07080	1.06807	1,082.299	18.50	0.56	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,185.17360	1.18517	1,170.22770	1.17023	1,185.174	18.69	0.58	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	217.94400	0.21794	236.36890	0.23637	217.944	21.13	0.18	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	182.43320	0.18243	197.88720	0.19789	182.433	21.71	0.16	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	168.87360	0.16887	183.87140	0.18387	168.874	22.06	0.14	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	166.96650	0.16697	181.89880	0.18190	166.967	22.11	0.14	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	119.22880	0.11923	132.31340	0.13231	119.229	23.78	0.10	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.88750	13.88750	13.92860	13.92860		17.93	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	599.74920	0.59975	589.82230	0.58982	599.749	17.40	0.39	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	171.28560	0.17129	187.39740	0.18740	171.286	22.16	0.14	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			13.95210	13.95210	13.99310	13.99310		17.95	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.96210	13.96210	14.00310	14.00310		17.97	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	614.67340	0.61467	605.23970	0.60524	614.673	17.37	0.38	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	191.43540	0.19144	209.59050	0.20959	191.435	22.48	0.15	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.04070	14.04070	14.08260	14.08260		18.05	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	627.94960	0.62795	617.67420	0.61767	627.950	17.32	0.37	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	214.92100	0.21492	234.56220	0.23456	214.921	22.71	0.15	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.08990	14.08990	14.13230	14.13230		18.08	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	564.56810	0.56457	556.52780	0.55653	564.568	17.12	0.34	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	906.45340	0.90645	893.32250	0.89332	906.453	17.95	0.45	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	960.09270	0.96009	946.50560	0.94651	960.093	18.07	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	996.30000	0.99630	982.72540	0.98273	996.300	18.14	0.48	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,014.60240	1.01460	1,000.93340	1.00093	1,014.602	18.18	0.48	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,218.73640	1.21874	1,204.09940	1.20410	1,218.736	18.56	0.53	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,238.67680	1.23868	1,223.95360	1.22395	1,238.677	18.59	0.53	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	355.13820	0.35514	378.40690	0.37841	355.138	20.94	0.24	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	320.48470	0.32048	343.05050	0.34305	320.485	21.23	0.22	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	289.26070	0.28926	309.60510	0.30961	289.261	21.67	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	285.70990	0.28571	306.01200	0.30601	285.710	21.73	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	283.09050	0.28309	303.36100	0.30336	283.090	21.77	0.19	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	279.65260	0.27965	299.88100	0.29988	279.653	21.83	0.19	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	221.32280	0.22132	240.73940	0.24074	221.323	23.07	0.15	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.09980	14.09980	14.14220	14.14220		18.09	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	637.22300	0.63722	626.61250	0.62661	637.223	17.30	0.36	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	229.59940	0.22960	249.26740	0.24927	229.599	23.01	0.16	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.31530	14.31530	14.35870	14.35870		18.50	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.54200	14.54200	14.58530	14.58530		18.99	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	796.73920	0.79674	789.68150	0.78968	796.739	18.03	0.34	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.39670	13.39670	13.43650	13.43650		16.82	0.00	80,380.20	6	462.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.63910	13.63910	13.68010	13.68010		17.55	0.00	0.00	0	44.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.86520	13.86520	13.90630	13.90630		17.87	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.73130	16.73130	16.64570	16.64570		24.14	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			16.82630	16.82630	16.74100	16.74100		20.57	0.00	369,358.00	22	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.87110	16.87110	16.78560	16.78560		20.17	0.00	21,898,687.80	1,298	51,473.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	434.43170	0.43443	404.49340	0.40449	434.432	20.47	0.47	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	100.96740	0.10097	94.21640	0.09422	100.967	23.31	0.14	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	59.41040	0.05941	55.62830	0.05563	59.410	24.04	0.09	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	13.92450	0.01392	13.84830	0.01385	13.925	29.46	0.02	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.93390	16.93390	16.84820	16.84820		20.22	0.00	862,078.50	51	162.00
£ / R	On 13/04/2017	Any day expiry			16.98170	16.98170	16.89600	16.89600		20.24	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			17.02570	17.02570	16.94020	16.94020		20.19	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			17.03660	17.03660	16.95080	16.95080		20.15	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.22000	17.22000	17.13300	17.13300		19.57	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.55160	17.55160	17.46120	17.46120		19.05	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.88620	17.88620	17.79460	17.79460		18.73	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11795	0.11795	0.11896	0.11896		21.70	0.00	0.00	0	362.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12066	0.12066	0.12170	0.12170		17.63	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12328	0.12328	0.12433	0.12433		15.50	0.00	0.00	0	0.00
€ / R	On 25/01/2017	Any day expiry			14.26040	14.26040	14.33760	14.33760		17.75	0.00	954,415.00	67	0.00
€ / R	On 31/01/2017	Any day expiry			14.27230	14.27230	14.35050	14.35050		14.07	0.00	0.00	0	12.00
€ / R	On 06/02/2017	Any day expiry			14.29150	14.29150	14.36990	14.36990		14.31	0.00	0.00	0	349.00
€ / R	On 24/02/2017	Any day expiry			14.34840	14.34840	14.42790	14.42790		15.26	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.36110	14.36110	14.44090	14.44090		15.26	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.40320	14.40320	14.48330	14.48330		15.61	0.00	96,616,665.60	6,708	81,675.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	71.65940	0.07166	65.20420	0.06520	71.659	15.13	0.17	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	28.58650	0.02859	36.73870	0.03674	28.587	19.16	0.07	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.40970	14.40970	14.48980	14.48980		15.70	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.46260	14.46260	14.54330	14.54330		15.89	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.50860	14.50860	14.59010	14.59010		15.96	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.73590	14.73590	14.81880	14.81880		16.58	0.00	486,284.70	33	79,648.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.05650	15.05650	15.13990	15.13990		17.02	0.00	0.00	0	1,396.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.38510	15.38510	15.46850	15.46850		17.29	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.60093	97.60093	97.26266	97.26266			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.68360	94.68360	94.32807	94.32807			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.48155	93.48155	93.11028	93.11028			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.63226	95.63226	95.25097	95.25097			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 21/12/2026	Interest Rate Swap		99.36523	99.36523		98.97909	98.97909			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		97.97882	97.97882		97.58003	97.58003			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.00284	100.00284		100.00284	100.00284			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.61501	99.61501		99.61288	99.61288			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.64169	99.64169		99.63479	99.63479			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.89322	99.89322		99.88179	99.88179			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.93175	99.93175		99.91253	99.91253			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.92263	99.92263		99.91138	99.91138			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.21498	99.21498		99.19590	99.19590			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.86816	98.86816		98.84473	98.84473			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.91906	98.91906		98.88873	98.88873			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.41000	99.41000		99.37000	99.37000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.90299	99.90299		99.86028	99.86028			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.65812	97.65812		97.50812	97.50812			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.97226	96.97226		96.80880	96.80880			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.25278	96.25278		96.07486	96.07486			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.50701	96.50701		96.31503	96.31503			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.75305	98.75305		98.55049	98.55049			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap		98.95370	98.95370		98.74149	98.74149			0.00	0.00	0	0.00
AL37	On 02/02/2017	Index Future		516.47600	516.47600		517.45400	517.45400			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future		526.35900	526.35900		527.36100	527.36100			0.00	0.00	0	7.00
AL37	On 03/08/2017	Index Future		536.72700	536.72700		537.75300	537.75300			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		547.63500	547.63500		548.69100	548.69100			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future		598.21600	598.21600		601.00400	601.00400			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future		609.66400	609.66400		612.51000	612.51000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		621.67300	621.67300		624.57900	624.57900			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		634.30700	634.30700		637.28400	637.28400			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		543.72700	543.72700		546.52700	546.52700			0.00	2,419,585,150.00	445	134.00
ALBI	On 04/05/2017	Index Future		554.13200	554.13200		556.99100	556.99100			0.00	2,465,887,400.00	445	421.00
ALBI	On 03/08/2017	Index Future		565.04700	565.04700		567.96600	567.96600			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		576.53000	576.53000		579.51900	579.51900			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.08820	10.08820		10.19250	10.19250		13.16	0.00	10,088.20	1	22,308.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.24910	10.24910		10.35460	10.35460		13.70	0.00	0.00	0	125.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.40220	10.40220		10.50720	10.50720		13.62	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.55540	10.55540		10.66080	10.66080		13.43	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.21800	10.21800		10.20940	10.20940		14.55	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD / R	On 19/06/2017	Foreign Exchange Future	10.41480		10.41480		10.40690	10.40690		15.22	0.00	0.00	0	0.00
CAD / R	On 18/09/2017	Foreign Exchange Future	10.60170		10.60170		10.59220	10.59220		15.07	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.42100		13.42100		13.48070	13.48070		15.99	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.74790		13.74790		13.80990	13.80990		16.96	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.06590		14.06590		14.12540	14.12540		17.42	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.94830		1.94830		1.95820	1.95820		15.99	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.95960		1.95960		1.96940	1.96940		16.56	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.97440		1.97440		1.98450	1.98450		16.45	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.93780		1.93780		1.94870	1.94870		15.97	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.98350		1.98350		1.99480	1.99480		16.60	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 02/11/2017	Bond Future	132.50605		132.50605		133.15820	133.15820			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.39767		80.30100		10.32021	80.80435			0.00	754,990,002.00	9,402	2,000.00
ES33	On 04/05/2017	Bond Future	10.47583		78.04443		10.39564	78.55860			0.00	733,773,730.86	9,402	9,402.00
ES33	On 03/08/2017	Bond Future	10.54825		79.58188		10.46532	80.10691			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.61842		77.40550		10.53249	77.94288			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/02/2017	Bond Future	10.52217		84.65555		10.44956	85.19942			0.00	743,021,762.35	8,777	4,277.00
ES42	On 04/05/2017	Bond Future	10.59958		82.01308		10.52441	82.56867			0.00	719,828,803.16	8,777	8,777.00
ES42	On 03/08/2017	Bond Future	10.67046		83.62891		10.59280	84.19621			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.73809		81.06672		10.65768	81.64731			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 02/02/2017	GOVI	541.63500		541.63500		544.42500	544.42500			0.00	547,051,350.00	101	291.00
GOVI	On 04/05/2017	GOVI	552.00000		552.00000		554.84800	554.84800			0.00	552,000,000.00	100	200.00
GOVI	On 03/08/2017	GOVI	562.87300		562.87300		565.78100	565.78100			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	574.31300		574.31300		577.28900	577.28900			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.72790		1.72790		1.73300	1.73300		16.99	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.76050		1.76050		1.76600	1.76600		17.12	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.79000		1.79000		1.79530	1.79530		17.55	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	127.20565		127.20565		127.15528	127.15528			0.00	0.00	0	2,844.00
I2025	On 04/05/2017	Bond Future	129.64777		129.64777		129.59840	129.59840			0.00	0.00	0	917.00
I2025	On 03/08/2017	Bond Future	130.86386		130.86386		130.81464	130.81464			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.53121		133.53121		133.48365	133.48365			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future	107.42161		107.42161		107.41868	107.41868			0.00	585,555,196.11	5,451	6,033.00
I2033	On 04/05/2017	Bond Future	108.44355		108.44355		108.44223	108.44223			0.00	591,125,791.05	5,451	5,451.00
I2033	On 03/08/2017	Bond Future	110.58613		110.58613		110.58569	110.58569			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	111.74953		111.74953		111.75129	111.75129			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2017	Bond Future	132.62523		132.62523		132.62212	132.62212			0.00	1,819,618,155.60	13,720	6,971.00
I2038	On 04/05/2017	Bond Future	135.17142		135.17142		135.17031	135.17031			0.00	1,854,551,882.40	13,720	16,780.00
I2038	On 03/08/2017	Bond Future	136.32850		136.32850		136.32850	136.32850			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	139.10736		139.10736		139.11005	139.11005			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2017	Bond Future	133.86454		133.86454		133.86118	133.86118			0.00	2,367,662,118.98	17,687	18,528.00
I2046	On 04/05/2017	Bond Future	134.90468		134.90468		134.90299	134.90299			0.00	2,386,059,075.16	17,687	19,137.00
I2046	On 03/08/2017	Bond Future	137.57012		137.57012		137.56983	137.56983			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	138.76957		138.76957		138.77214	138.77214			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future	142.22665		142.22665		142.22266	142.22266			0.00	2,937,975,909.05	20,657	20,450.00
I2050	On 04/05/2017	Bond Future	144.95720		144.95720		144.95552	144.95552			0.00	2,994,380,880.40	20,657	22,205.00
I2050	On 03/08/2017	Bond Future	146.14211		146.14211		146.14178	146.14178			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	149.12089		149.12089		149.12327	149.12327			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2017	Index Future	249.23000		249.23000		249.21500	249.21500			0.00	269,168,400.00	108	525.00
IGOV	On 04/05/2017	Index Future	254.01500		254.01500		254.00200	254.00200			0.00	274,336,200.00	108	585.00
IGOV	On 03/08/2017	Index Future	259.03300		259.03300		259.02200	259.02200			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future	264.31300		264.31300		264.30600	264.30600			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ILBI	On 02/02/2017	Index Future		675.34300	675.34300		670.62200	670.62200			0.00	0.00	0	157.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.39000	92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.43000	92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.44000	92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.51000	92.49000		7.51000	92.49000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.12780	0.12780		0.12810	0.12810			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12770	0.12770		0.12710	0.12710			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12780	0.12780		0.12750	0.12750			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.69330	9.69330		9.74590	9.74590		13.71	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.84080	9.84080		9.89430	9.89430		14.30	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.97960	9.97960		10.03340	10.03340		14.46	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.27960	1.27960		1.27940	1.27940			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.29810	1.29810		1.29870	1.29870			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.31340	1.31340		1.31510	1.31510			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future		1.25930	1.25930		1.24930	1.24930			0.00	25,186.00	20	20.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.26250	1.26250		1.25240	1.25240			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.26590	1.26590		1.25560	1.25560			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future		1.07510	1.07510		1.07790	1.07790			0.00	0.00	0	748.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.08040	1.08040		1.08320	1.08320			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.08590	1.08590		1.08870	1.08870			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future		8.74918	112.77838		8.67537	113.29775		8.36	0.00	8,409,658,239.84	74,568	61,383.00
R186	On 02/02/2017	Bond Future	8.00	Call	0.01000	0.00001	0.42000	0.00042	0.010	8.06	0.00	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	13.48000	0.01348	60.86000	0.06086	13.480	8.21	0.03	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	29.71000	0.02971	107.75000	0.10775	29.710	8.23	0.05	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	180.61000	0.18061	401.23000	0.40123	180.610	8.30	0.23	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	214.89000	0.21489	455.95000	0.45595	214.890	8.31	0.26	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	236.13000	0.23613	173.69000	0.17369	236.130	8.43	0.27	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	184.64000	0.18464	136.89000	0.13689	184.640	8.45	0.23	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/02/2017	Bond Future	8.95	Put	118.87000		0.11887		89.85000	0.08985	118.870	8.48	0.16	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	60.14000		0.06014		47.31000	0.04731	60.140	8.52	0.09	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	25.13000		0.02513		21.07000	0.02107	25.130	8.57	0.04	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	0.38000		0.00038		0.50000	0.00050	0.380	8.76	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	0.07000		0.00007		0.11000	0.00011	0.070	8.82	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.79021	114.93654			8.71313	115.46755		8.13	0.00	9,456,748,638.12	82,278	87,815.00
R186	On 04/05/2017	Bond Future	8.44	Call	952.47000		0.95247	1,271.55000	1.27155		952.470	8.01	0.31	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,489.07000		1.48907	1,420.23000	1.42023		1,489.070	8.24	0.41	0.00	0	500.00
R186	On 03/08/2017	Bond Future			8.82319	111.89627			8.74277	112.43879		8.42	0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.84642	114.17123			8.76230	114.72707		8.19	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future			295.54049	295.54049			294.67211	294.67211			0.00	33,396,075.37	113	1,113.00
R197	On 04/05/2017	Bond Future			301.21444	301.21444			300.33395	300.33395			0.00	34,037,231.72	113	113.00
R197	On 03/08/2017	Bond Future			300.21125	300.21125			299.31616	299.31616			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.33076	306.33076			305.42343	305.42343			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/02/2017	Bond Future			246.09887	246.09887			246.09242	246.09242			0.00	7,825,697,967.13	31,799	26,245.00
R202	On 04/05/2017	Bond Future			250.82382	250.82382			250.82093	250.82093			0.00	7,975,946,652.18	31,799	33,970.00
R202	On 03/08/2017	Bond Future			252.08552	252.08552			252.08487	252.08487			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			257.22366	257.22366			257.22817	257.22817			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			8.36916	100.52120			8.32037	100.74566		5.89	0.00	1,879,846,961.20	18,701	7,102.00
R2023	On 04/05/2017	Bond Future			8.40045	98.51288			8.34870	98.74316		5.91	0.00	1,985,921,147.92	20,159	15,062.00
R2023	On 03/08/2017	Bond Future			8.42014	100.45344			8.36530	100.68915		5.65	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.43263	98.56194			8.37413	98.80445		5.55	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.74503	103.58235			7.68025	103.61981		0.41	0.00	232,231,628.70	2,242	6,860.00
R203	On 04/05/2017	Bond Future			7.62698	101.39192			7.51311	101.43167		0.29	0.00	249,626,907.04	2,462	25,779.00
R203	On 15/09/2017	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2017	Bond Future			9.17462	91.34430			9.10092	91.86477			0.00	921,298,609.80	10,086	17,938.00
R2030	On 04/05/2017	Bond Future			9.22284	93.09227			9.14644	93.62422			0.00	938,928,635.22	10,086	20,118.00
R2030	On 03/08/2017	Bond Future			9.26610	90.91908			9.18695	91.46230			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.29729	92.76769			9.21522	93.32387			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/02/2017	Bond Future		9.30472	94.45161		9.23621	94.97034		11.55	0.00	845,814,167.55	8,955	14,756.00
R2032	On 04/05/2017	Bond Future		9.35201	92.10031		9.28111	92.63046		11.84	0.00	824,758,276.05	8,955	16,274.00
R2032	On 03/08/2017	Bond Future		9.39303	93.91469		9.31976	94.45615		11.78	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.42856	91.66401		9.35268	92.21841		12.04	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future		9.41993	99.22476		9.34648	99.83697			0.00	15,181,388.28	153	5,053.00
R2035	On 04/05/2017	Bond Future		9.46627	96.62084		9.39041	97.24628			0.00	14,782,988.52	153	7,556.00
R2035	On 03/08/2017	Bond Future		9.50706	98.52419		9.42878	99.16283			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.54478	96.02247		9.46386	96.67613			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.47964	91.45056		9.40599	92.06377		13.56	0.00	876,553,617.60	9,585	29,506.00
R2037	On 04/05/2017	Bond Future		9.52878	93.20059		9.45277	93.82692		13.34	0.00	893,327,655.15	9,585	46,478.00
R2037	On 03/08/2017	Bond Future		9.57381	90.77904		9.49539	91.41860		13.92	0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future		9.60828	92.62487		9.52736	93.27938		13.66	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		7.77321	101.42757		7.73876	101.48666		1.39	0.00	3,263,939,202.60	32,180	11,958.00
R204	On 04/05/2017	Bond Future		7.78074	103.36856		7.73954	103.43032		1.27	0.00	3,943,717,301.12	38,152	29,731.00
R204	On 03/08/2017	Bond Future		7.74224	101.36331		7.69234	101.42723		1.29	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.62124	103.42399		7.55772	103.49132		1.08	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future		9.49954	95.53477		9.42586	96.19634		14.24	0.00	1,284,560,517.42	13,446	4,956.00
R2040	On 04/05/2017	Bond Future		9.54766	97.36291		9.47166	98.03862		14.01	0.00	1,289,279,654.22	13,242	8,436.00
R2040	On 03/08/2017	Bond Future		9.59174	94.77302		9.51339	95.46289		14.61	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.62553	96.70008		9.54475	97.40595		14.34	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.49935	92.92197		9.42561	93.59494		14.94	0.00	1,527,544,264.83	16,439	18,230.00
R2044	On 04/05/2017	Bond Future		9.54537	94.70013		9.46937	95.38749		14.72	0.00	1,521,925,789.23	16,071	18,839.00
R2044	On 03/08/2017	Bond Future		9.58744	92.18298		9.50917	92.88465		15.36	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.61960	94.05736		9.53898	94.77528		15.09	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		9.49444	96.45587		9.42084	97.14438		14.84	0.00	2,763,364,219.63	28,649	37,243.00
R2048	On 04/05/2017	Bond Future		9.53631	93.86240		9.46052	94.56558		15.32	0.00	2,716,659,443.20	28,943	57,218.00
R2048	On 03/08/2017	Bond Future		9.57320	95.71134		9.49522	96.42935		15.29	0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future		9.60722	93.21600		9.52691	93.95045		15.72	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 02/02/2017	Bond Future			7.90857	98.75675		7.88459	98.81790			2.48	0.00	5,594,174,860.50	56,646	33,978.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,512.42000	2.51242		2,573.57000	2.57357	2,512.420		2.66	1.00	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.93173	100.64662		7.90463	100.71044			2.25	0.00	6,713,934,726.96	66,708	75,763.00
R207	On 03/08/2017	Bond Future			7.93014	98.98536		7.89954	99.05135			2.31	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	983.03000	0.98303		1,148.51000	1.14851	983.030		2.35	0.63	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.88400	100.99776		7.84860	101.06718			2.11	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.07342	97.81438		8.03434	97.94608			3.86	0.00	343,915,360.08	3,516	19,535.00
R208	On 04/05/2017	Bond Future			8.09761	96.28355		8.05517	96.41928			3.61	0.00	417,100,338.60	4,332	15,432.00
R208	On 03/08/2017	Bond Future			8.10502	98.18032		8.05899	98.31962			3.64	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.09377	96.77255		8.04322	96.91668			3.49	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.38424	74.59031		9.30555	75.13855			13.42	0.00	2,823,541,594.74	37,854	13,935.00
R209	On 04/05/2017	Bond Future			9.42681	72.86716		9.34576	73.42699			13.80	0.00	2,745,270,253.00	37,675	52,624.00
R209	On 04/05/2017	Bond Future	8.93	Call	794.88000	0.79488		1,077.22000	1.07722	794.880		13.60	0.26	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,461.69000	2.46169		2,302.31000	2.30231	2,461.690		13.88	0.54	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,505.84000	1.50584		1,409.17000	1.40917	1,505.840		14.16	0.38	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.46379	74.30265		9.38040	74.87420			13.83	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.49590	72.66170		9.40997	73.24645			14.22	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future			186.17381	186.17381		187.06709	187.06709				0.00	46,171,104.88	248	585.00
R210	On 04/05/2017	Bond Future			187.42881	187.42881		188.34206	188.34206				0.00	46,482,344.88	248	1,428.00
R210	On 03/08/2017	Bond Future			191.13199	191.13199		192.06508	192.06508				0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			192.59542	192.59542		193.55129	193.55129				0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 02/02/2017	Bond Future	146.21935		146.21935		146.24923	146.24923			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	149.02651		149.02651		149.05922	149.05922			0.00	29,805,302.00	200	1,000.00
R212	On 03/08/2017	Bond Future	149.92099		149.92099		149.95566	149.95566			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	152.97685		152.97685		153.01536	153.01536			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.20460		85.89405		9.13103	86.39939		11.24	0.00	794,434,068.45	9,249	10,051.00
R213	On 04/05/2017	Bond Future	9.24705		83.98631		9.17099	84.50267		11.54	0.00	2,284,343,645.69	27,199	42,655.00
R213	On 03/08/2017	Bond Future	9.28351		85.64071		9.20494	86.16803		11.53	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.31668		83.82876		9.23536	84.36855		11.80	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.44431		75.07532		9.37066	75.61435		14.21	0.00	433,034,445.76	5,768	21,157.00
R214	On 04/05/2017	Bond Future	9.48478		73.21422		9.40900	73.76469		14.65	0.00	426,253,188.84	5,822	21,019.00
R214	On 03/08/2017	Bond Future	9.52022		74.65650		9.44232	75.21847		14.65	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.55283		72.87500		9.47263	73.44998		15.05	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	22,551.88000		22,551.88000		22,653.23000	22,653.23000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.44380		9.44380		9.49060	9.49060		13.79	0.00	0.00	0	35.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.61870		9.61870		9.66700	9.66700		14.36	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.44740		3.44740		3.52970	3.52970		17.59	0.00	68,948,000.00	20,000	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.41820		3.41820		3.50040	3.50040		17.67	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33260		1.33260		1.33160	1.33160			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29380		1.29380		1.29250	1.29250			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.26110		1.26110		1.25970	1.25970			0.00	0.00	0	0.00

<b>Total for Derivatives :</b>												<b>110,684,769,609.84</b>	<b>1,049,366</b>	<b>3,514,235.00</b>
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<b>Grand Total:</b>												<b>110,684,769,609.84</b>	<b>1,049,366</b>	<b>3,514,235.00</b>
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