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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 02/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 10/02/2017	Any day expiry										
\$ / R	13.80	Call	19.39620	0.01940	42.42690	0.04243	19.396	18.68	0.11	0.00	0	20,000.00	
\$ / R		On 17/02/2017	Any day expiry										
\$ / R	13.61	Put	345.80900	0.34581	289.64710	0.28965	345.809	17.35	0.70	0.00	0	50,000.00	
\$ / R	14.32	Put	979.84990	0.97985	892.65070	0.89265	979.850	20.67	0.95	0.00	0	1,500.00	
\$ / R	15.03	Call	2.22560	0.00223	5.79310	0.00579	2.226	24.82	0.01	0.00	0	1,500.00	
\$ / R		On 22/02/2017	Any day expiry										
\$ / R	13.85	Call	13.36350	13.36350	13.46020	13.46020		16.17	0.00	0.00	0	0.00	
\$ / R		On 22/02/2017	Any day expiry										
\$ / R		On 23/02/2017	Any day expiry										
\$ / R	13.85	Call	63.79340	0.06379	90.56530	0.09057	63.793	18.07	0.20	0.00	0	5,000.00	
\$ / R		On 23/02/2017	Any day expiry										
\$ / R	13.30	Call	13.36590	13.36590	13.46260	13.46260		16.24	0.00	0.00	0	0.00	
\$ / R		On 23/02/2017	Any day expiry										
\$ / R	13.46	Put	240.45360	0.24045	304.60540	0.30461	240.454	16.13	0.56	0.00	0	45,000.00	
\$ / R		On 23/02/2017	Any day expiry										
\$ / R	13.46	Put	264.10420	0.26410	217.97340	0.21797	264.104	16.66	0.56	0.00	0	36,000.00	
\$ / R		On 23/02/2017	Any day expiry										
\$ / R	13.60	Call	123.99080	0.12399	165.17680	0.16518	123.991	17.18	0.34	0.00	0	90,000.00	
\$ / R		On 23/02/2017	Any day expiry										
\$ / R	13.90	Call	60.95130	0.06095	85.73130	0.08573	60.951	18.31	0.19	0.00	0	45,000.00	
\$ / R		On 23/02/2017	Any day expiry										
\$ / R		On 24/02/2017	Any day expiry										
\$ / R		On 24/02/2017	Any day expiry										
\$ / R	13.50	Put	13.36830	13.36830	13.46510	13.46510		16.32	0.00	0.00	0	3,920.00	
\$ / R		On 24/02/2017	Any day expiry										
\$ / R	13.50	Put	294.09720	0.29410	244.90760	0.24491	294.097	16.88	0.59	0.00	0	60.00	
\$ / R		On 24/02/2017	Any day expiry										
\$ / R	15.20	Call	2.84800	0.00285	4.41170	0.00441	2.848	22.67	0.01	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	13.37550	13.37550		13.47230	13.47230		16.11	0.00	0.00	0	2,815.00	
\$ / R	On 28/02/2017	Any day expiry	13.37790	13.37790		13.47470	13.47470		16.18	0.00	1,221,993.50	91	1,153.00	
\$ / R	On 01/03/2017	Any day expiry	13.38030	13.38030		13.47710	13.47710		16.41	0.00	0.00	0	0.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.40970	13.40970		13.50690	13.50690		16.45	0.00	521,328,906.90	38,877	358,813.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	11.12590	0.01113	9.26870	0.00927	11.126	16.51	0.04	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	27.99600	0.02800	23.38630	0.02339	27.996	15.99	0.09	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	56.10420	0.05610	47.06700	0.04707	56.104	15.54	0.15	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	116.19110	0.11619	94.90380	0.09490	116.191	15.89	0.27	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	125.55560	0.12556	102.97790	0.10298	125.556	15.94	0.28	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	128.78530	0.12879	105.77220	0.10577	128.785	15.95	0.29	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	149.33260	0.14933	123.62540	0.12363	149.333	16.03	0.32	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	167.99920	0.16800	139.96520	0.13997	167.999	16.10	0.35	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	188.08630	0.18809	157.66360	0.15766	188.086	16.17	0.37	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	369.30620	0.36931	433.63930	0.43364	369.306	16.24	0.60	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	209.60620	0.20961	176.73930	0.17674	209.606	16.24	0.40	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	214.08280	0.21408	180.72250	0.18072	214.083	16.26	0.41	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	199.02260	0.19902	240.28260	0.24028	199.023	17.24	0.39	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	183.94940	0.18395	222.89070	0.22289	183.949	17.40	0.36	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	133.72520	0.13373	164.27820	0.16428	133.725	18.04	0.28	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	113.85110	0.11385	140.76080	0.14076	113.851	18.35	0.25	0.00	0	521.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	704.15110	0.70415	633.86080	0.63386	704.151	18.35	0.75	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	786.98230	0.78698	713.62450	0.71362	786.982	18.65	0.79	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	80.52970	0.08053	101.53460	0.10153	80.530	18.96	0.18	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	69.32180	0.06932	87.92170	0.08792	69.322	19.22	0.16	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	959.62180	0.95962	881.02170	0.88102	959.622	19.22	0.84	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	58.68920	0.05869	74.90850	0.07491	58.689	19.50	0.14	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,048.98920	1.04899	968.00850	0.96801	1,048.989	19.50	0.86	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	54.91150	0.05491	70.25950	0.07026	54.911	19.62	0.13	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,085.21150	1.08521	1,003.35950	1.00336	1,085.211	19.62	0.87	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	49.70310	0.04970	63.82440	0.06382	49.703	19.79	0.12	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	40.75030	0.04075	52.69070	0.05269	40.750	20.13	0.10	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	25.67760	0.02568	34.60070	0.03460	25.678	20.70	0.07	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	24.23990	0.02424	32.70600	0.03271	24.240	20.75	0.06	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	22.01420	0.02201	29.76320	0.02976	22.014	20.82	0.06	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	20.37640	0.02038	27.59040	0.02759	20.376	20.88	0.05	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	16.78190	0.01678	22.79750	0.02280	16.782	21.04	0.05	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,833.31960	1.83332	1,740.84230	1.74084	1,833.320	21.24	0.96	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,960.38720	1.96039	1,866.87250	1.86687	1,960.387	21.44	0.97	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	7.96340	0.00796	10.88020	0.01088	7.963	21.63	0.02	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	7.65530	0.00766	10.45930	0.01046	7.655	21.66	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,295.45690	2.29546	2,200.13500	2.20013	2,295.457	21.97	0.98	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,335.06510	2.33507	2,239.59590	2.23960	2,335.065	22.03	0.99	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	4.23230	0.00423	5.76270	0.00576	4.232	22.13	0.01	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	2.85240	0.00285	3.86050	0.00386	2.852	22.44	0.01	0.00	0	11,320.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	2.26430	0.00226	2.56390	0.00256	2.264	23.30	0.01	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	2.13040	0.00213	2.34590	0.00235	2.130	24.96	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,342.35510	3.34236	3,245.31260	3.24531	3,342.355	26.43	0.99	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	2.01140	0.00201	2.12140	0.00212	2.011	27.91	0.01	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	1.99130	0.00199	2.05250	0.00205	1.991	29.74	0.01	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.27320	0.00027	0.38510	0.00039	0.273	30.27	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.26780	0.00027	0.37760	0.00038	0.268	30.27	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.08450	0.00008	0.12300	0.00012	0.084	30.27	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.03760	0.00004	0.05600	0.00006	0.038	30.27	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00040	0.00000	0.00060	0.00000	0.000	30.27	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.44940	13.44940	13.54690	13.54690		16.68	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	376.69800	0.37670	331.17770	0.33118	376.698	16.81	0.51	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	23.41190	0.02341	31.01930	0.03102	23.412	21.29	0.05	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.45440	13.45440	13.55190	13.55190		16.72	0.00	1,652,978.00	122	4,141.00
\$ / R	On 11/04/2017	Any day expiry			13.48170	13.48170	13.57970	13.57970		16.81	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.48420	13.48420	13.58220	13.58220		16.82	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	323.69490	0.32369	368.06300	0.36806	323.695	17.23	0.45	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	283.39660	0.28340	323.39660	0.32340	283.397	17.54	0.40	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	700.22030	0.70022	636.54400	0.63654	700.220	17.98	0.65	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	6.50800	0.00651	7.69900	0.00770	6.508	23.74	0.01	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.48670	13.48670	13.58480	13.58480		16.85	0.00	189,651.00	14	408.00
\$ / R	On 18/04/2017	Any day expiry			13.49920	13.49920	13.59750	13.59750		16.77	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.50670	13.50670	13.60510	13.60510		16.84	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.51670	13.51670	13.61520	13.61520		16.79	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	420.57290	0.42057	374.24800	0.37425	420.573	16.79	0.48	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	607.90100	0.60790	548.88340	0.54888	607.901	17.51	0.58	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	823.33680	0.82334	755.69430	0.75569	823.337	18.23	0.67	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	91.68310	0.09168	106.15750	0.10616	91.683	20.43	0.14	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	48.74390	0.04874	57.36950	0.05737	48.744	21.66	0.08	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	16.17280	0.01617	19.84110	0.01984	16.173	22.81	0.03	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.52420	13.52420	13.62280	13.62280		16.82	0.00	0.00	0	2,200.00
\$ / R	On 26/05/2017	Any day expiry			13.59410	13.59410	13.69290	13.69290		17.12	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	464.28190	0.46428	419.81230	0.41981	464.282	16.96	0.45	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	75.92560	0.07593	85.90140	0.08590	75.926	21.75	0.10	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.65390	13.65390	13.75280	13.75280		17.19	0.00	1,351,736.10	99	201,202.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	172.69020	0.17269	153.07480	0.15307	172.690	15.91	0.22	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	262.85090	0.26285	235.13180	0.23513	262.851	16.17	0.29	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	680.90460	0.68090	627.31730	0.62732	680.905	17.54	0.53	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	706.42130	0.70642	651.77560	0.65178	706.421	17.61	0.54	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	792.11740	0.79212	734.13950	0.73414	792.117	17.86	0.57	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	867.75610	0.86776	807.09520	0.80710	867.756	18.07	0.60	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	881.80060	0.88180	820.66860	0.82067	881.801	18.11	0.60	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	917.29360	0.91729	854.99830	0.85500	917.294	18.21	0.61	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	953.31950	0.95332	889.88540	0.88989	953.319	18.31	0.62	0.00	0	2,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	369.07800		0.36908		403.87700	0.40388	369.078	18.36	0.37	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,026.88850		1.02689		961.26640	0.96127	1,026.889	18.50	0.64	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	310.59570		0.31060		340.18000	0.34018	310.596	18.84	0.32	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,472.26220		1.47226		1,396.43890	1.39644	1,472.262	19.62	0.75	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	163.61360		0.16361		181.62560	0.18163	163.614	20.48	0.19	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,998.37470		1.99837		1,916.38080	1.91638	1,998.375	20.64	0.83	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	124.85500		0.12486		139.02370	0.13902	124.855	21.09	0.15	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,250.95500		2.25095		2,166.22370	2.16622	2,250.955	21.09	0.85	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	118.88700		0.11889		132.44620	0.13245	118.887	21.20	0.14	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	118.06020		0.11806		131.53460	0.13153	118.060	21.22	0.14	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	107.14270		0.10714		119.48550	0.11949	107.143	21.44	0.13	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	100.03890		0.10004		111.63870	0.11164	100.039	21.60	0.12	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	93.46610		0.09347		104.36780	0.10437	93.466	21.76	0.11	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	89.75960		0.08976		100.26380	0.10026	89.760	21.85	0.11	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	68.39810		0.06840		75.97380	0.07597	68.398	22.80	0.08	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	29.77530		0.02978		36.48720	0.03649	29.775	25.03	0.04	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	18.91950		0.01892		23.58880	0.02359	18.920	25.03	0.03	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	6.94120		0.00694		8.98960	0.00899	6.941	25.03	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.67630		13.67630		13.77520	13.77520		17.23	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	498.45730		0.49846		455.78250	0.45578	498.457	16.99	0.43	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	103.57370		0.10357		115.04980	0.11505	103.574	21.74	0.12	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.68130		13.68130		13.78020	13.78020		17.24	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.71120		13.71120		13.81020	13.81020		17.31	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	774.68210		0.77468		720.20270	0.72020	774.682	17.76	0.54	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	53.79000		0.05379		62.99140	0.06299	53.790	24.88	0.06	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.73360		13.73360		13.83260	13.83260		17.40	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.74360		13.74360		13.84260	13.84260		17.38	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	376.66840		0.37667		342.93850	0.34294	376.668	16.51	0.34	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	462.42540		0.46243		500.24370	0.50024	462.425	18.35	0.40	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.74860		13.74860		13.84760	13.84760		17.39	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	522.66020		0.52266		481.27460	0.48127	522.660	17.00	0.42	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	124.01540		0.12402		135.51310	0.13551	124.015	21.89	0.13	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.75850		13.75850		13.85760	13.85760		17.37	0.00	0.00	0	500.00
\$ / R	On 29/08/2017	Any day expiry			13.83080		13.83080		13.93020	13.93020		17.53	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	545.22710		0.54523		504.23150	0.50423	545.227	16.98	0.40	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	150.23990		0.15024		159.98640	0.15999	150.240	22.18	0.14	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.88060		13.88060		13.98030	13.98030		17.58	0.00	7,148,509.00	515	12,694.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	256.22570		0.25623		234.08110	0.23408	256.226	16.13	0.23	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	338.76510		0.33877		311.44720	0.31145	338.765	16.34	0.28	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	507.50880		0.50751		469.67020	0.46967	507.509	16.81	0.37	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	691.79320		0.69179		645.67050	0.64567	691.793	17.35	0.45	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	697.47510		0.69748		651.11610	0.65112	697.475	17.37	0.45	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	981.45680		0.98146		924.96290	0.92496	981.457	18.08	0.54	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,048.64560		1.04865		990.11600	0.99012	1,048.646	18.24	0.56	0.00	0	110.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,152.70840		1.15271	1,091.24790	1.09125	1,152.708	18.47	0.58	0.00	0	150.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	214.28530		0.21429	230.54910	0.23055	214.285	21.28	0.18	0.00	0	960.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	179.13250		0.17913	192.22460	0.19222	179.133	21.87	0.15	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	166.76300		0.16676	179.02460	0.17902	166.763	22.26	0.14	0.00	0	650.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	165.02400		0.16502	177.16940	0.17717	165.024	22.32	0.14	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	121.70030		0.12170	130.92600	0.13093	121.700	24.24	0.10	0.00	0	3,099.00	
\$ / R	On 27/09/2017	Any day expiry			13.90310		13.90310	14.00280	14.00280		17.59	0.00	0.00	0	0.00	
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	562.84480		0.56284	521.99440	0.52199	562.845	16.98	0.39	0.00	0	60.00	
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	172.03010		0.17203	182.89880	0.18290	172.030	22.47	0.14	0.00	0	60.00	
\$ / R	On 23/10/2017	Any day expiry			13.96790		13.96790	14.06790	14.06790		17.62	0.00	0.00	0	334.00	
\$ / R	On 27/10/2017	Any day expiry			13.97790		13.97790	14.07790	14.07790		17.64	0.00	0.00	0	0.00	
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	578.61600		0.57862	537.06550	0.53707	578.616	16.97	0.38	0.00	0	60.00	
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	194.43920		0.19444	205.07450	0.20507	194.439	22.84	0.15	0.00	0	60.00	
\$ / R	On 28/11/2017	Any day expiry			14.05800		14.05800	14.15870	14.15870		17.73	0.00	0.00	0	0.00	
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	591.37040		0.59137	550.08780	0.55009	591.370	16.92	0.37	0.00	0	60.00	
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	219.69770		0.21970	228.97210	0.22897	219.698	23.09	0.16	0.00	0	60.00	
\$ / R	On 18/12/2017	Foreign Exchange Future			14.10820		14.10820	14.20920	14.20920		17.77	0.00	70,541.00	5	15,492.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	99.92690		0.09993	88.54750	0.08855	99.927	14.50	0.10	0.00	0	20,403.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	478.66970		0.47867	446.21940	0.44622	478.670	16.62	0.31	0.00	0	20,403.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	528.53400		0.52853	493.77240	0.49377	528.534	16.71	0.33	0.00	0	52,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	869.78420		0.86978	818.86920	0.81887	869.784	17.63	0.45	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	923.65950		0.92366	871.08580	0.87109	923.659	17.76	0.46	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	960.08520		0.96009	906.70890	0.90671	960.085	17.84	0.47	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	978.50740		0.97851	924.76250	0.92476	978.507	17.88	0.48	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,184.20330		1.18420	1,124.92500	1.12493	1,184.203	18.31	0.53	0.00	0	2,055.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,204.31170		1.20431	1,144.53280	1.14453	1,204.312	18.36	0.53	0.00	0	22,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	396.11720		0.39612	417.36980	0.41737	396.117	20.64	0.26	0.00	0	20,403.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	352.48860		0.35249	371.39080	0.37139	352.489	21.03	0.24	0.00	0	52,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	319.29000		0.31929	336.37750	0.33638	319.290	21.36	0.22	0.00	0	22,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	290.17400		0.29017	302.71510	0.30272	290.174	21.86	0.20	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	286.90810		0.28691	299.27660	0.29928	286.908	21.93	0.20	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	284.49620		0.28450	296.73740	0.29674	284.496	21.98	0.19	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	281.33660		0.28134	293.40740	0.29341	281.337	22.05	0.19	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	227.92770		0.22793	237.17510	0.23718	227.928	23.48	0.16	0.00	0	2,055.00	
\$ / R	On 22/12/2017	Any day expiry			14.11820		14.11820	14.21930	14.21930		17.78	0.00	0.00	0	0.00	
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	600.35300		0.60035	559.22380	0.55922	600.353	16.90	0.36	0.00	0	60.00	
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	235.96000		0.23596	245.40570	0.24541	235.960	23.40	0.16	0.00	0	60.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			14.34320		14.34320	14.44440	14.44440		18.19	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			14.58620		14.58620	14.68550	14.68550		18.66	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	744.17610		0.74418	706.58120	0.70658	744.176	17.57	0.33	0.00	0	70,530.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.40970		13.40970	13.50690	13.50690		16.45	0.00	187,735.80	14	476.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.65390		13.65390	13.75280	13.75280		17.19	0.00	0.00	0	43.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.88060		13.88060	13.98030	13.98030		17.58	0.00	0.00	0	1.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 28/02/2017	Any day expiry			16.80730		16.80730		17.05090	17.05090		20.73	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.85340		16.85340		17.09880	17.09880		20.34	0.00	22,549,849.20	1,338	48,673.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	386.47620		0.38648		503.79110	0.50379	386.476	20.66	0.46	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	75.62570		0.07563		106.09110	0.10609	75.626	23.65	0.12	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	43.54990		0.04355		61.39870	0.06140	43.550	24.67	0.07	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	9.23670		0.00924		10.59290	0.01059	9.237	30.61	0.02	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.91910		16.91910		17.16530	17.16530		20.18	0.00	85,602.50	5	162.00
£ / R	On 13/04/2017	Any day expiry			16.96540		16.96540		17.21230	17.21230		20.16	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			17.00740		17.00740		17.25530	17.25530		20.11	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			17.01790		17.01790		17.26610	17.26610		20.13	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.20260		17.20260		17.45380	17.45380		19.62	0.00	3,440,520.00	200	22,310.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.53300		17.53300		17.78760	17.78760		19.09	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.86960		17.86960		18.12980	18.12980		18.71	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11954		0.11954		0.11896	0.11896		23.57	0.00	0.00	0	195.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12226		0.12226		0.12169	0.12169		18.75	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12487		0.12487		0.12432	0.12432		16.06	0.00	0.00	0	0.00
€ / R	On 06/02/2017	Any day expiry			14.42440		14.42440		14.43920	14.43920		15.54	0.00	0.00	0	349.00
€ / R	On 24/02/2017	Any day expiry			14.47080		14.47080		14.49420	14.49420		15.05	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.48310		14.48310		14.50670	14.50670		15.00	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.52720		14.52720		14.55280	14.55280		15.34	0.00	46,152,914.40	3,177	85,512.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	38.41790		0.03842		37.30580	0.03731	38.418	15.05	0.11	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	21.63580		0.02164		28.52880	0.02853	21.636	18.51	0.06	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.53410		14.53410		14.55990	14.55990		15.45	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.59040		14.59040		14.61640	14.61640		15.69	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.63480		14.63480		14.66080	14.66080		15.86	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.86250		14.86250		14.89010	14.89010		16.30	0.00	743,125.00	50	79,678.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.18250		15.18250		15.21120	15.21120		16.64	0.00	0.00	0	1,402.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.51280		15.51280		15.54400	15.54400		16.77	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.13173		98.13173		98.08935	98.08935			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.22627		95.22627		95.18162	95.18162			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.03358		94.03358		93.98378	93.98378			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.19318		96.19318		96.13639	96.13639			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.93029		99.93029		99.86768	99.86768			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			98.55524		98.55524		98.48809	98.48809			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00288		100.00288		100.00288	100.00288			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61630		99.61630		99.61589	99.61589			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.65123		99.65123		99.65195	99.65195			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.91564		99.91564		99.91528	99.91528			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.95761		99.95761		99.95443	99.95443			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 18/12/2017	Interest Rate Swap	99.94329	99.94329	99.94321	99.94321					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.24149	99.24149	99.23832	99.23832					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.90983	98.90983	98.90459	98.90459					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.97705	98.97705	98.97089	98.97089					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.48000	99.48000	99.47000	99.47000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.99220	99.99220	99.98436	99.98436					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.86526	97.86526	97.83878	97.83878					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.19916	97.19916	97.17008	97.17008					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.49982	96.49982	96.46724	96.46724					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.77927	96.77927	96.74286	96.74286					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.04630	99.04630	99.00762	99.00762					0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.26153	99.26153	99.22315	99.22315					0.00	0.00	0	0.00
AL37	On 02/02/2017	Index Future	514.74400	514.74400	514.52000	514.52000					0.00	36,032,080.00	7	0.00
AL37	On 04/05/2017	Index Future	524.56700	524.56700	524.34200	524.34200					0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	534.87300	534.87300	534.64900	534.64900					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	545.69400	545.69400	545.46900	545.46900					0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	594.86600	594.86600	594.47400	594.47400					0.00	11,897,320.00	2	0.00
AL7T	On 04/05/2017	Index Future	606.21800	606.21800	605.82200	605.82200					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	618.12800	618.12800	617.73100	617.73100					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	630.63400	630.63400	630.23300	630.23300					0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	540.01500	540.01500	539.65700	539.65700					0.00	145,804,050.00	27	0.00
ALBI	On 04/05/2017	Index Future	550.29700	550.29700	549.95800	549.95800					0.00	16,508,910.00	3	553.00
ALBI	On 03/08/2017	Index Future	561.10900	561.10900	560.77000	560.77000					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	572.46100	572.46100	572.11900	572.11900					0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.30500	10.30500	10.21010	10.21010				13.01	0.00	1,030,500.00	100	22,689.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.47040	10.47040	10.37400	10.37400				13.43	0.00	2,094,080.00	200	113.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.62630	10.62630	10.52880	10.52880				13.51	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.78520	10.78520	10.68700	10.68700				13.34	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.30450	10.30450	10.33740	10.33740				14.43	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.50310	10.50310	10.53740	10.53740				14.96	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.69000	10.69000	10.72590	10.72590				14.92	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.60300	13.60300	13.63710	13.63710				15.60	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.93420	13.93420	13.97080	13.97080				16.73	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.25330	14.25330	14.29050	14.29050				17.20	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.96150	1.96150	1.96510	1.96510				15.76	0.00	0.00	0	10.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 19/06/2017	Foreign Exchange Future		1.97490	1.97490		1.97630	1.97630		16.32	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.99020	1.99020		1.99040	1.99040		16.43	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		1.95510	1.95510		1.95840	1.95840		15.63	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.00120	2.00120		2.00460	2.00460		16.27	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		10.49500	79.67544		10.50601	79.60515			0.00	159,350,880.00	2,000	0.00
ES33	On 04/05/2017	Bond Future		10.57706	77.40261		10.58836	77.33147			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future		10.65345	78.92349		10.66498	78.85185			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.72828	76.72659		10.74012	76.65396			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		10.63500	83.82250		10.64095	83.77897			0.00	358,508,832.50	4,277	0.00
ES42	On 04/05/2017	Bond Future		10.71161	81.19690		10.72285	81.11578			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		10.78666	82.79256		10.79814	82.71074			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.85918	80.20567		10.87096	80.12275			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI		537.91200	537.91200		537.55400	537.55400			0.00	629,357,040.00	117	0.00
GOVI	On 04/05/2017	GOVI		548.12800	548.12800		547.81500	547.81500			0.00	38,368,960.00	7	392.00
GOVI	On 03/08/2017	GOVI		558.89700	558.89700		558.58400	558.58400			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		570.20400	570.20400		569.88900	569.88900			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.72890	1.72890		1.74150	1.74150		16.80	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.76150	1.76150		1.77440	1.77440		16.71	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.79080	1.79080		1.80380	1.80380		17.21	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		127.27816	127.27816		127.28208	127.28208			0.00	361,979,087.04	2,844	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
I2025	On 04/05/2017	Bond Future		129.71489	129.71489		129.71966	129.71966			0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future		130.92590	130.92590		130.93213	130.93213			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		133.58242	133.58242		133.58971	133.58971			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/05/2017	Bond Future		102.30326	102.30326		102.08590	102.08590			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 02/02/2017	Bond Future		107.69699	107.69699		107.70036	107.70036			0.00	649,735,940.67	6,033	0.00
I2033	On 04/05/2017	Bond Future		108.71837	108.71837		108.72263	108.72263			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		110.86105	110.86105		110.86648	110.86648			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		112.01991	112.01991		112.02609	112.02609			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		133.04715	133.04715		132.60635	132.60635			0.00	927,471,682.65	6,971	0.00
I2038	On 04/05/2017	Bond Future		135.59434	135.59434		135.14581	135.14581			0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future		136.75305	136.75305		136.29726	136.29726			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		139.52791	139.52791		139.06361	139.06361			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		133.56127	133.56127		133.56545	133.56545			0.00	2,433,619,900.67	18,221	0.00
I2046	On 04/05/2017	Bond Future		134.58840	134.58840		134.59346	134.59346			0.00	0.00	0	19,696.00
I2046	On 03/08/2017	Bond Future		137.24091	137.24091		137.24740	137.24740			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		138.42099	138.42099		138.42868	138.42868			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		142.20237	142.20237		142.20670	142.20670			0.00	2,908,038,466.50	20,450	0.00
I2050	On 04/05/2017	Bond Future		144.92473	144.92473		144.93009	144.93009			0.00	0.00	0	24,079.00
I2050	On 03/08/2017	Bond Future		146.10209	146.10209		146.10916	146.10916			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		149.06654	149.06654		149.07469	149.07469			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		249.46000	249.46000		249.39500	249.39500			0.00	436,555,000.00	175	0.00
IGOV	On 04/05/2017	Index Future		254.24200	254.24200		254.17100	254.17100			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		259.25200	259.25200		259.18300	259.18300			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		264.51200	264.51200		264.44400	264.44400			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.39000	92.61000		7.39000	92.61000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.44000	92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.50000		92.50000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.52000		92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.55000		92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.12840		0.12840		0.12920	0.12920			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12840		0.12840		0.12920	0.12920			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12840		0.12840		0.12920	0.12920			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.81130		9.81130		9.80400	9.80400		13.24	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.96180		9.96180		9.95420	9.95420		13.76	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.10240		10.10240		10.09720	10.09720		14.05	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.27660		1.27660		1.28370	1.28370			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.29540		1.29540		1.30240	1.30240			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.31080		1.31080		1.31790	1.31790			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.25680		1.25680		1.26590	1.26590			0.00	1,256.80	1	2,700.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25990		1.25990		1.26910	1.26910			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.26310		1.26310		1.27230	1.27230			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.08330		1.08330		1.07740	1.07740			0.00	1,448,372.10	1,337	1,337.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.08850		1.08850		1.08270	1.08270			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.09380		1.09380		1.08800	1.08800			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.84000		112.14376		8.85058	112.07015		8.46	0.00	6,892,579,777.12	61,462	0.00
R186	On 04/05/2017	Bond Future			8.88565		114.28375		8.89656	114.20945		8.23	0.00	404,335,907.50	3,538	117,672.00
R186	On 04/05/2017	Bond Future	8.44	Call	718.37000		0.71837		707.31000	0.70731	718.370	8.12	0.26	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,717.31000		1.71731		1,762.14000	1.76214	1,717.310	8.34	0.46	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	1,042.51000		1.04251		0.00000	0.00000	1,042.510	8.50	0.32	215,223,259.87	5,209	5,209.00
R186	On 03/08/2017	Bond Future			8.92343		111.22499		8.93461	111.15045		8.54	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,952.88000		2.95288		2,998.94000	2.99894	2,952.880	8.60	0.52	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,580.61000		1.58061		1,612.44000	1.61244	1,580.610	8.91	0.33	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,288.74000		1.28874		1,316.61000	1.31661	1,288.740	9.00	0.28	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.95245		113.47590		8.96398	113.40064		8.31	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future			295.49238		295.49238		295.50127	295.50127			0.00	48,165,257.94	163	0.00
R197	On 04/05/2017	Bond Future			301.14952		301.14952		301.16037	301.16037			0.00	0.00	0	1,063.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 03/08/2017	Bond Future		300.13045	300.13045		300.14473	300.14473			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future		306.22045	306.22045		306.23704	306.23704			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		246.05631	246.05631		246.06404	246.06404			0.00	6,074,884,237.59	24,689	0.00
R202	On 04/05/2017	Bond Future		250.76715	250.76715		250.77648	250.77648			0.00	0.00	0	34,426.00
R202	On 03/08/2017	Bond Future		252.01550	252.01550		252.02770	252.02770			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future		257.12882	257.12882		257.14296	257.14296			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		8.45500	100.12783		8.46559	100.07944		5.96	0.00	709,605,931.21	7,087	0.00
R2023	On 04/05/2017	Bond Future		8.49211	98.10664		8.50313	98.05794		5.98	0.00	2,060,239.44	21	19,210.00
R2023	On 03/08/2017	Bond Future		8.51807	100.03429		8.52946	99.98568		5.73	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future		8.53845	98.12514		8.55033	98.07625		5.63	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		7.69000	103.61417		7.72128	103.59608		0.42	0.00	439,116,852.46	4,238	0.00
R203	On 04/05/2017	Bond Future		7.54144	101.42177		7.60091	101.40101		0.30	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 02/02/2017	Bond Future		9.24000	90.88601		9.25062	90.81187			0.00	1,630,313,247.38	17,938	0.00
R2030	On 04/05/2017	Bond Future		9.29114	92.62033		9.30203	92.54540			0.00	92,620.33	1	32,786.00
R2030	On 03/08/2017	Bond Future		9.33745	90.43320		9.34857	90.35780			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future		9.37228	92.26354		9.38369	92.18717			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.37500	93.92385		9.38563	93.84441		11.63	0.00	1,385,940,330.60	14,756	0.00
R2032	On 04/05/2017	Bond Future		9.43039	91.51936		9.43612	91.47709		11.92	0.00	0.00	0	19,095.00
R2032	On 03/08/2017	Bond Future		9.47455	93.31765		9.48032	93.27561		11.86	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.51389	91.04630		9.51977	91.00396		12.14	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future		9.51500	98.44114		9.52566	98.35389			0.00	472,812,795.42	4,803	0.00
R2035	On 04/05/2017	Bond Future		9.56489	95.81700		9.57580	95.72871			0.00	40,818,042.00	426	7,952.00
R2035	On 03/08/2017	Bond Future		9.60931	97.69972		9.62043	97.61071			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.65129	95.17239		9.66267	95.08225			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		9.58000	90.62521		9.59063	90.53847		13.62	0.00	2,673,896,821.05	29,505	0.00
R2037	On 04/05/2017	Bond Future		9.63791	92.31296		9.64364	92.26673		13.40	0.00	0.00	0	46,759.00
R2037	On 03/08/2017	Bond Future		9.68684	89.86942		9.69262	89.82329		13.98	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.72567	91.68829		9.73154	91.64185		13.72	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 02/02/2017	Bond Future		7.82000	101.34740		7.84554	101.30367		1.40	0.00	1,068,911,027.80	10,547	0.00
R204	On 04/05/2017	Bond Future		7.83313	103.29010		7.86833	103.23743		1.29	0.00	62,077,350.10	601	29,125.00
R204	On 03/08/2017	Bond Future		7.80873	101.27823		7.84987	101.22564		1.31	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.71213	103.32777		7.76223	103.27478		1.10	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future		9.60000	94.64465		9.60561	94.59535		14.26	0.00	469,058,885.40	4,956	0.00
R2040	On 04/05/2017	Bond Future		9.64652	96.49550		9.65738	96.40100		14.03	0.00	56,835,849.50	589	9,025.00
R2040	On 03/08/2017	Bond Future		9.69412	93.88372		9.70519	93.78838		14.64	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.73185	95.78392		9.74316	95.68731		14.38	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.62500	91.79410		9.63059	91.74446		14.93	0.00	1,673,406,443.00	18,230	0.00
R2044	On 04/05/2017	Bond Future		9.67519	93.54579		9.68089	93.49567		14.71	0.00	6,548,205.30	70	19,116.00
R2044	On 03/08/2017	Bond Future		9.72159	91.00115		9.72733	90.95116		15.36	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.75842	92.84308		9.76426	92.79259		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		9.62000	95.30181		9.62560	95.25093		14.80	0.00	3,549,325,309.83	37,243	0.00
R2048	On 04/05/2017	Bond Future		9.66594	92.68123		9.67164	92.62991		15.29	0.00	20,945,957.98	226	63,465.00
R2048	On 03/08/2017	Bond Future		9.70697	94.50224		9.71271	94.45099		15.24	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future		9.74567	91.97373		9.75151	91.92199		15.68	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future		7.97000	98.60030		7.98554	98.56077		2.51	0.00	2,995,575,714.30	30,381	0.00
R207	On 04/05/2017	Bond Future		8.00731	100.46888		8.01869	100.44215		2.27	0.00	0.00	0	79,363.00
R207	On 03/08/2017	Bond Future		8.01661	98.79915		8.02878	98.77298		2.34	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	861.05000	0.86105	847.40000	0.84740	861.050	2.37	0.59	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.98575	100.79858		7.99907	100.77254		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 02/02/2017	Bond Future		8.15000	97.55695		8.16051	97.52169		3.91	0.00	1,186,292,512.00	12,160	0.00
R208	On 04/05/2017	Bond Future		8.18149	96.01598		8.19259	95.98064		3.66	0.00	96,015.98	1	21,493.00
R208	On 03/08/2017	Bond Future		8.19702	97.90265		8.20863	97.86768		3.69	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future		8.19656	96.48027		8.20891	96.44523		3.54	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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 02/02/2017	Bond Future		9.48500	73.89734		9.49557	73.82523		13.49	0.00	1,026,360,155.26	13,889	0.00
R209	On 04/05/2017	Bond Future		9.53100	72.15697		9.54181	72.08389		13.91	0.00	0.00	0	59,170.00
R209	On 04/05/2017	Bond Future	8.93	Call	574.15000	0.57415	566.59000	0.56659	574.150	13.72	0.21	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,793.18000	2.79318	2,847.42000	2.84742	2,793.180	13.99	0.59	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,726.58000	1.72658	1,769.62000	1.76962	1,726.580	14.28	0.43	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future		9.57143	73.57481		9.58242	73.50111		13.95	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future		9.60756	71.91232		9.61879	71.83759		14.36	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future		187.03960	187.03960		187.04552	187.04552			0.00	73,693,602.40	394	0.00
R210	On 04/05/2017	Bond Future		188.30123	188.30123		188.30836	188.30836			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future		192.01223	192.01223		192.02159	192.02159			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future		193.47596	193.47596		193.48685	193.48685			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future		146.29780	146.29780		146.30221	146.30221			0.00	494,486,564.00	3,380	0.00
R212	On 04/05/2017	Bond Future		149.09862	149.09862		149.10405	149.10405			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future		149.98713	149.98713		149.99423	149.99423			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future		153.03051	153.03051		153.03878	153.03878			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		9.26500	85.48237		9.27561	85.41035		11.35	0.00	849,523,793.06	9,938	0.00
R213	On 04/05/2017	Bond Future		9.31517	83.52763		9.32088	83.48934		11.65	0.00	0.00	0	44,842.00
R213	On 03/08/2017	Bond Future		9.35441	85.16883		9.36016	85.13073		11.64	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future		9.39102	83.33953		9.39687	83.30120		11.93	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		9.56000	74.24165		9.56558	74.20184		14.23	0.00	587,399,934.80	7,912	0.00
R214	On 04/05/2017	Bond Future		9.59903	72.39704		9.60984	72.32050		14.67	0.00	72,397.04	1	34,273.00
R214	On 03/08/2017	Bond Future		9.63809	73.81956		9.64908	73.74233		14.68	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future		9.67483	72.01443		9.68606	71.93606		15.14	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
RAIN		On 13/03/2017	Foreign Exchange Future	22,699.83000	22,699.83000	22,768.32000	22,768.32000				0.00	0.00	0	0.00
SGD / R		On 13/03/2017	Foreign Exchange Future	9.52300	9.52300	9.55100	9.55100			13.61	0.00	0.00	0	35.00
SGD / R		On 19/06/2017	Foreign Exchange Future	9.70230	9.70230	9.73060	9.73060			14.19	0.00	0.00	0	0.00
TRY / R		On 13/03/2017	Foreign Exchange Future	3.56530	3.56530	3.54000	3.54000			16.79	0.00	0.00	0	0.00
TRY / R		On 19/06/2017	Foreign Exchange Future	3.53420	3.53420	3.51130	3.51130			17.35	0.00	0.00	0	0.00
ZMW / R		On 13/03/2017	Foreign Exchange Future	1.33150	1.33150	1.33930	1.33930				0.00	0.00	0	0.00
ZMW / R		On 19/06/2017	Foreign Exchange Future	1.28710	1.28710	1.29980	1.29980				0.00	0.00	0	0.00
ZMW / R		On 18/09/2017	Foreign Exchange Future	1.25260	1.25260	1.26510	1.26510				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>44,834,381,458.99</b>	<b>431,633</b>	<b>3 337 313.00</b>
<b>Grand Total:</b>												<b>44,834,381,458.99</b>	<b>431,633</b>	<b>3 337 313.00</b>