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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/01/2017

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
Derivatives													
\$ / R		On 13/01/2017	Any day expiry	13.47740	13.47740	13.85920	13.85920		20.71	0.00	0.00	0	390.00
\$ / R	13.95	Put	474.41340	0.47441	135.62200	0.13562	474.413	32.41	0.98	0.00	0.00	0	2,000.00
\$ / R	16.17	Call	0.01660	0.00002	0.01310	0.00001	0.017	93.33	0.00	0.00	0.00	0	2,000.00
\$ / R		On 17/01/2017	Any day expiry	13.47740	13.47740	13.86640	13.86640		17.33	0.00	0.00	0	1,600.00
\$ / R		On 18/01/2017	Any day expiry	13.47380	13.47380	13.86750	13.86750		17.71	0.00	0.00	0	0.00
\$ / R	14.28	Call	6.05290	0.00605	21.73870	0.02174	6.053	24.94	0.04	0.00	0.00	0	5,000.00
\$ / R		On 20/01/2017	Any day expiry	13.47750	13.47750	13.86980	13.86980		18.19	0.00	0.00	0	184.00
\$ / R		On 23/01/2017	Any day expiry	13.48310	13.48310	13.87320	13.87320		17.64	0.00	0.00	0	70.00
\$ / R		On 25/01/2017	Any day expiry	13.48680	13.48680	13.87750	13.87750		17.98	0.00	0.00	0	0.00
\$ / R	14.10	Put	640.81310	0.64081	320.61120	0.32061	640.813	19.42	0.88	0.00	0.00	0	1,000.00
\$ / R	15.89	Call	1.27050	0.00127	2.01600	0.00202	1.270	33.20	0.00	0.00	0.00	0	1,000.00
\$ / R		On 26/01/2017	Any day expiry	13.48950	13.48950	13.88060	13.88060		18.10	0.00	0.00	0	0.00
\$ / R	14.03	Call	37.78970	0.03779	130.11980	0.13012	37.790	18.92	0.15	0.00	0.00	0	30,000.00
\$ / R		On 27/01/2017	Any day expiry	13.49220	13.49220	13.88370	13.88370		18.24	0.00	0.00	0	1,289.00
\$ / R	13.50	Put	203.00060	0.20300	69.18420	0.06918	203.001	18.24	0.50	0.00	0.00	0	60.00
\$ / R	13.80	Put	396.79590	0.39680	162.19090	0.16219	396.796	18.81	0.72	0.00	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	18.02270	0.01802	50.21370	0.05021	18.023	21.67	0.07	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	7.73150	0.00773	13.24250	0.01324	7.731	26.94	0.03	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry			13.50040	13.50040	13.89320	13.89320		17.94	0.00	0.00	0	3,901.00
\$ / R	On 31/01/2017	Any day expiry			13.50310	13.50310	13.89630	13.89630		18.06	0.00	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	696.06300	0.69606	382.70030	0.38270	696.063	19.88	0.84	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	9.31130	0.00931	15.08360	0.01508	9.311	25.42	0.03	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			13.54920	13.54920	13.94760	13.94760		18.47	0.00	0.00	0	340.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	867.44060	0.86744	553.46210	0.55346	867.441	20.48	0.80	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	29.64170	0.02964	58.50470	0.05850	29.642	22.14	0.07	0.00	0	1,500.00
\$ / R	On 23/02/2017	Any day expiry			13.56440	13.56440	13.69700	13.69700		18.30	0.00	16,436,400.00	1,200	1,200.00
\$ / R	On 24/02/2017	Any day expiry			13.56700	13.56700	13.96600	13.96600		18.33	0.00	0.00	0	3,920.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	306.31610	0.30632	149.02780	0.14903	306.316	18.28	0.46	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	31.69320	0.03169	60.30120	0.06030	31.693	22.05	0.07	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			13.57460	13.57460	13.97390	13.97390		18.27	0.00	0.00	0	4,615.00
\$ / R	On 28/02/2017	Any day expiry			13.57720	13.57720	13.97650	13.97650		18.20	0.00	533,052.00	39	720.00
\$ / R	On 01/03/2017	Any day expiry			13.57970	13.57970	13.97910	13.97910		18.32	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.61030	13.61030	14.01050	14.01050		18.19	0.00	800,203,978.20	58,794	465,876.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	25.62900	0.02563	14.38650	0.01439	25.629	17.70	0.06	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	52.10400	0.05210	22.77650	0.02278	52.104	17.51	0.11	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	149.43520	0.14944	69.82110	0.06982	149.435	17.62	0.25	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	158.26780	0.15827	74.51960	0.07452	158.268	17.64	0.26	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	180.24030	0.18024	86.43250	0.08643	180.240	17.71	0.29	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	215.01070	0.21501	105.90420	0.10590	215.011	17.81	0.32	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	233.91500	0.23392	116.79030	0.11679	233.915	17.85	0.34	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	237.81810	0.23782	119.06350	0.11906	237.818	17.86	0.35	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	343.85250	0.34385	186.00600	0.18601	343.853	18.09	0.44	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	383.73870	0.38374	599.64230	0.59964	383.739	18.30	0.50	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	363.16060	0.36316	569.33550	0.56934	363.161	18.41	0.48	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	258.80620	0.25881	408.63030	0.40863	258.806	19.06	0.37	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	648.50620	0.64851	398.13030	0.39813	648.506	19.06	0.63	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	720.29810	0.72030	455.75590	0.45576	720.298	19.28	0.66	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	182.59440	0.18259	292.69210	0.29269	182.594	19.72	0.28	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	872.29440	0.87229	582.19210	0.58219	872.294	19.72	0.72	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	162.27280	0.16227	261.06760	0.26107	162.273	19.94	0.26	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	951.97280	0.95197	650.56760	0.65057	951.973	19.94	0.74	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	154.77120	0.15477	249.30410	0.24930	154.771	20.03	0.25	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	984.47120	0.98447	678.80410	0.67880	984.471	20.03	0.75	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	144.14900	0.14415	232.56820	0.23257	144.149	20.16	0.23	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	125.00750	0.12501	202.16330	0.20216	125.008	20.42	0.21	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	91.78760	0.09179	149.24610	0.14925	91.788	20.98	0.16	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	88.57810	0.08858	144.11670	0.14412	88.578	21.04	0.15	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	83.42980	0.08343	135.95450	0.13595	83.430	21.15	0.14	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	79.35330	0.07935	129.75870	0.12976	79.353	21.22	0.14	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	69.99700	0.07000	115.47970	0.11548	69.997	21.39	0.12	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	1,679.14930	1.67915	1,318.76750	1.31877	1,679.149	21.61	0.89	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,800.18680	1.80019	1,434.87830	1.43488	1,800.187	21.83	0.91	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	43.42460	0.04342	73.96070	0.07396	43.425	22.04	0.08	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	42.34790	0.04235	72.18320	0.07218	42.348	22.07	0.08	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,122.67010	2.12267	1,746.10630	1.74611	2,122.670	22.41	0.94	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,161.06580	2.16107	1,783.42500	1.78343	2,161.066	22.48	0.94	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	29.10770	0.02911	50.14340	0.05014	29.108	22.59	0.06	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	22.72050	0.02272	39.39270	0.03939	22.721	22.93	0.05	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	17.35030	0.01735	30.28110	0.03028	17.350	23.31	0.04	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	13.01390	0.01301	21.77030	0.02177	13.014	23.98	0.03	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,150.06780	3.15007	2,755.80540	2.75581	3,150.068	24.64	0.98	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	8.35840	0.00836	12.46000	0.01246	8.358	25.31	0.02	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	6.50380	0.00650	9.07050	0.00907	6.504	26.13	0.01	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	1.55850	0.00156	2.74810	0.00275	1.558	27.17	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	1.53370	0.00153	2.70500	0.00271	1.534	27.17	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.61190	0.00061	1.09250	0.00109	0.612	27.17	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.32140	0.00032	0.57720	0.00058	0.321	27.17	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00790	0.00001	0.01430	0.00001	0.008	27.17	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.61540	13.61540	14.01580	14.01580		18.32	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	392.66580	0.39267	229.89280	0.22989	392.666	18.16	0.44	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	72.07370	0.07207	111.76920	0.11177	72.074	21.91	0.11	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.65600	13.65600	14.05780	14.05780		18.35	0.00	1,592,094.50	115	3,998.00
\$ / R	On 11/04/2017	Any day expiry			13.68390	13.68390	14.08670	14.08670		18.39	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.68640	13.68640	14.08930	14.08930		18.40	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	510.20260	0.51020	0.00000	0.00000	510.203	18.35	0.53	9,128,769.72	1,269	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	459.16860	0.45917	0.00000	0.00000	459.169	18.55	0.49	13,468,901.66	2,000	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	659.30450	0.65930	433.00050	0.43300	659.304	18.89	0.56	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	28.63310	0.02863	39.84170	0.03984	28.633	24.76	0.04	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.68900	13.68900	14.09190	14.09190		18.41	0.00	1,578,330.00	114	394.00
\$ / R	On 18/04/2017	Any day expiry			13.70170	13.70170	14.10500	14.10500		18.31	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.70940	13.70940	14.11290	14.11290		18.34	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.71960	13.71960	14.12330	14.12330		18.28	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	417.94230	0.41794	260.74850	0.26075	417.942	18.05	0.41	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	579.25560	0.57926	380.60140	0.38060	579.256	18.46	0.50	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	770.73550	0.77074	528.30020	0.52830	770.736	19.01	0.59	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	177.65900	0.17766	252.41690	0.25242	177.659	20.85	0.22	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	105.27500	0.10527	151.56330	0.15156	105.275	21.91	0.14	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	49.85820	0.04986	68.82970	0.06883	49.858	23.69	0.07	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.72730	13.72730	14.23120	14.23120		18.36	0.00	19,151,792.50	1,361	1,361.00
\$ / R	On 26/05/2017	Any day expiry			13.79920	13.79920	14.20440	14.20440		18.30	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	453.77590	0.45378	298.75840	0.29876	453.776	17.93	0.40	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	132.25120	0.13225	184.24830	0.18425	132.251	21.77	0.15	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.86080	13.86080	14.26710	14.26710		18.23	0.00	37,160,804.80	2,681	202,558.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	189.66790	0.18967	120.34810	0.12035	189.668	17.13	0.20	0.00	0	17,600.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	272.35330	0.27235	176.86710	0.17687	272.353	17.27	0.27	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	645.88060	0.64588	457.24720	0.45725	645.881	18.20	0.47	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	668.75910	0.66876	475.71700	0.47572	668.759	18.26	0.48	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	746.36960	0.74637	538.56940	0.53857	746.370	18.46	0.51	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	815.09860	0.81510	595.07080	0.59507	815.099	18.63	0.53	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	827.88570	0.82789	605.66870	0.60567	827.886	18.66	0.54	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	860.23260	0.86023	632.58540	0.63259	860.233	18.73	0.55	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	893.11430	0.89311	660.10590	0.66011	893.114	18.81	0.56	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	960.43300	0.96043	717.81180	0.71781	960.433	18.96	0.58	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	440.19650	0.44020	588.66200	0.58866	440.197	19.22	0.38	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,373.00860	1.37301	1,082.60230	1.08260	1,373.009	19.86	0.69	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	249.07840	0.24908	335.04770	0.33505	249.078	20.65	0.24	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,872.55990	1.87256	1,548.05910	1.54806	1,872.560	20.79	0.77	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,113.84440	2.11384	1,778.13910	1.77814	2,113.844	21.15	0.81	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	194.64440	0.19464	265.23910	0.26524	194.644	21.15	0.19	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	186.06990	0.18607	253.68010	0.25368	186.070	21.24	0.19	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	184.87820	0.18488	252.07330	0.25207	184.878	21.26	0.19	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	169.02410	0.16902	230.64740	0.23065	169.024	21.44	0.17	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	158.60020	0.15860	216.52100	0.21652	158.600	21.57	0.16	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	148.86950	0.14887	203.30390	0.20330	148.870	21.70	0.15	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	143.34450	0.14334	195.78870	0.19579	143.345	21.78	0.15	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	108.85610	0.10886	146.30620	0.14631	108.856	22.50	0.12	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	56.45980	0.05646	74.30740	0.07431	56.460	25.12	0.06	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	38.26890	0.03827	59.46860	0.05947	38.269	25.12	0.04	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	16.21770	0.01622	26.41890	0.02642	16.218	25.12	0.02	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.88390	13.88390	14.29070	14.29070		18.29	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	482.10900	0.48211	331.36260	0.33136	482.109	17.77	0.38	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	159.94790	0.15995	217.20460	0.21720	159.948	21.66	0.16	0.00	0	60.00
\$ / R	On 12/07/2017	Any day expiry			13.91980	13.91980	14.32730	14.32730		18.24	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	731.50590	0.73151	534.51160	0.53451	731.506	18.31	0.48	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	83.20940	0.08321	103.82570	0.10383	83.209	24.53	0.08	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.94290	13.94290	14.35080	14.35080		18.33	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			13.95810	13.95810	14.36640	14.36640		18.34	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	506.53100	0.50653	357.26770	0.35727	506.531	17.76	0.37	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	180.09040	0.18009	237.79530	0.23780	180.090	21.80	0.16	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry			14.04220	14.04220	14.45250	14.45250		18.48	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	531.54970	0.53155	382.74510	0.38275	531.550	17.77	0.36	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	205.52130	0.20552	262.40400	0.26240	205.521	22.01	0.17	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.09320	14.09320	14.50470	14.50470		18.54	0.00	775,126.00	55	6,312.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	270.33180	0.27033	173.90910	0.17391	270.332	17.23	0.22	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	347.98230	0.34798	240.69490	0.24069	347.982	17.39	0.26	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	499.05700	0.49906	361.67800	0.36168	499.057	17.64	0.34	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	668.69500	0.66870	492.08630	0.49209	668.695	18.09	0.41	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	673.92770	0.67393	496.17620	0.49618	673.928	18.10	0.41	0.00	0	960.00

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	14.22	Put	935.93520		0.93594		718.73230	0.71873	935.935	18.69	0.49	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	998.15880		0.99816		773.06820	0.77307	998.159	18.82	0.51	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,094.75330		1.09475		858.19850	0.85820	1,094.753	19.01	0.54	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	291.97210		0.29197		366.16240	0.36616	291.972	21.43	0.22	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	243.91170		0.24391		305.98940	0.30599	243.912	21.89	0.19	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	225.01480		0.22501		280.17280	0.28017	225.015	22.17	0.18	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	222.59460		0.22259		276.52130	0.27652	222.595	22.22	0.17	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	161.31120		0.16131		192.65610	0.19266	161.311	23.87	0.13	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.11610		14.11610		14.52820	14.52820		18.56	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	551.55890		0.55156		402.10380	0.40210	551.559	17.79	0.35	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	230.18920		0.23019		281.20780	0.28121	230.189	22.38	0.18	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.18080		14.18080		14.59600	14.59600		18.67	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.19000		14.19000		14.60640	14.60640		18.69	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	570.20220		0.57020		420.88350	0.42088	570.202	17.80	0.35	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	251.25960		0.25126		299.23030	0.29923	251.260	22.71	0.18	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.26300		14.26300		14.68980	14.68980		18.72	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	590.15020		0.59015		437.68080	0.43768	590.150	17.80	0.34	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	278.60590		0.27861		324.52330	0.32452	278.606	23.03	0.18	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.30870		14.30870		14.74190	14.74190		18.77	0.00	715,435.00	50	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	538.48320		0.53848		395.50610	0.39551	538.483	17.70	0.31	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	853.98520		0.85399		647.68100	0.64768	853.985	18.39	0.42	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	904.56640		0.90457		691.45330	0.69145	904.566	18.50	0.43	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	939.04210		0.93904		721.47350	0.72147	939.042	18.58	0.44	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	956.50910		0.95651		736.72720	0.73673	956.509	18.61	0.44	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,150.49300		1.15049		909.24120	0.90924	1,150.493	19.00	0.49	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,169.41510		1.16942		926.30840	0.92631	1,169.415	19.03	0.50	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	448.58020		0.44858		538.74620	0.53875	448.580	21.38	0.27	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	408.05190		0.40805		489.64280	0.48964	408.052	21.68	0.25	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	366.90280		0.36690		439.72010	0.43972	366.903	22.02	0.23	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	362.33300		0.36233		433.73750	0.43374	362.333	22.08	0.23	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	359.21970		0.35922		429.31930	0.42932	359.220	22.12	0.23	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	355.12900		0.35513		423.50950	0.42351	355.129	22.18	0.22	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	285.15660		0.28516		329.51320	0.32951	285.157	23.43	0.18	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.31780		14.31780		14.75230	14.75230		18.77	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	604.59440		0.60459		449.63120	0.44963	604.594	17.82	0.33	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	294.71420		0.29471		340.45790	0.34046	294.714	23.37	0.18	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.53290		14.53290		14.97870	14.97870		19.21	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.76500		14.76500		15.21550	15.21550		19.55	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	763.64950		0.76365		606.02570	0.60603	763.649	18.44	0.32	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.61030		13.61030		14.01050	14.01050		18.19	0.00	421,919.30	31	480.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.86080		13.86080		14.26710	14.26710		18.23	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.09320		14.09320		14.50470	14.50470		18.54	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 31/01/2017	Any day expiry			16.57470		16.57470		16.83140	16.83140		21.43	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			16.67590		16.67590		16.94050	16.94050		20.40	0.00	319,038.50	19	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.72100		16.72100		16.98600	16.98600		20.09	0.00	113,368,380.00	6,780	49,303.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	434.06950		0.43407		543.68000	0.54368	434.069	20.64	0.44	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	116.97220		0.11697		155.21900	0.15522	116.972	23.06	0.15	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	68.20060		0.06820		96.28410	0.09628	68.201	23.28	0.10	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	23.26140		0.02326		21.40290	0.02140	23.261	29.26	0.03	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.78700		16.78700		17.05420	17.05420		20.21	0.00	0.00	0	162.00
£ / R	On 13/04/2017	Any day expiry			16.83540		16.83540		17.10350	17.10350		20.18	0.00	202,482.00	12	61.00
£ / R	On 25/04/2017	Any day expiry			16.87880		16.87880		17.14660	17.14660		19.98	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			16.88950		16.88950		17.00370	17.00370		19.95	0.00	1,343,292.30	79	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.07330		17.07330		17.34440	17.34440		19.50	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.40550		17.40550		17.67950	17.67950		19.00	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.72130		17.72130		18.01900	18.01900		18.69	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11936		0.11936		0.12048	0.12048		17.36	0.00	0.00	0	341.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12217		0.12217		0.12332	0.12332		17.52	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12485		0.12485		0.12600	0.12600		17.70	0.00	0.00	0	0.00
€ / R	On 23/01/2017	Any day expiry			14.36350		14.36350		14.54530	14.54530		18.19	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.36830		14.36830		14.55060	14.55060		18.72	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.38880		14.38880		14.57360	14.57360		18.26	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.47240		14.47240		14.66430	14.66430		17.41	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.48580		14.48580		14.67790	14.67790		17.34	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.52920		14.52920		14.72190	14.72190		17.16	0.00	18,670,022.00	1,285	85,984.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	100.91080		0.10091		66.67340	0.06667	100.911	16.78	0.18	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	69.50230		0.06950		86.20220	0.08620	69.502	19.89	0.12	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.53580		14.53580		14.72940	14.72940		17.26	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.59360		14.59360		14.78880	14.78880		17.35	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.64100		14.64100		14.83710	14.83710		17.38	0.00	0.00	0	43.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.87260		14.87260		15.07090	15.07090		17.40	0.00	1,933,438.00	130	80,086.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.19920		15.19920		15.40000	15.40000		17.60	0.00	531,972.00	35	1,391.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.51520		15.51520		15.73870	15.73870		17.72	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.32451		97.32451		97.91207	97.91207			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.39858		94.39858		95.00956	95.00956			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.18130		93.18130		93.81325	93.81325			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.31269		95.31269		95.95559	95.95559			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.02862		99.02862		99.67289	99.67289			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.63196		97.63196		98.29204	98.29204			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00278		100.00278		100.00278	100.00278			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61335		99.61335		99.61347	99.61347			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.63593		99.63593		99.64156	99.64156			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
1Y STND	On 21/12/2017	Interest Rate Swap	99.88098	99.88098	99.89244	99.89244					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.90252	99.90252	99.92359	99.92359					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.91010	99.91010	99.92110	99.92110					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.18689	99.18689	99.20810	99.20810					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.83577	98.83577	98.86742	98.86742					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.87672	98.87672	98.92595	98.92595					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.36000	99.36000	99.42000	99.42000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.84780	99.84780	99.91797	99.91797					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.53612	97.53612	97.73886	97.73886					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.83945	96.83945	97.06502	97.06502					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.10531	96.10531	96.35663	96.35663					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.34275	96.34275	96.62175	96.62175					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.57271	98.57271	98.87420	98.87420					0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.76472	98.76472	99.08842	99.08842					0.00	0.00	0	0.00
AL37	On 02/02/2017	Index Future	516.16400	516.16400	514.68200	514.68200					0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	526.08000	526.08000	524.57100	524.57100					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	536.48500	536.48500	534.95300	534.95300					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	547.47200	547.47200	545.91000	545.91000					0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	600.02400	600.02400	596.62700	596.62700					0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	611.55100	611.55100	608.08900	608.08900					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	623.64600	623.64600	620.12500	620.12500					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	636.41900	636.41900	632.83000	632.83000					0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	545.14700	545.14700	541.76200	541.76200					0.00	0.00	0	754.00
ALBI	On 04/05/2017	Index Future	555.62000	555.62000	552.17100	552.17100					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	566.60900	566.60900	563.10000	563.10000					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	578.21400	578.21400	574.64000	574.64000					0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.21240	10.21240	10.31610	10.31610				14.50	0.00	35,559,576.80	3,482	22,312.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.37710	10.37710	10.48120	10.48120				14.42	0.00	0.00	0	124.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.53220	10.53220	10.63720	10.63720				14.15	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.67590	10.67590	10.79330	10.79330				14.00	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.39690	10.39690	10.58110	10.58110				16.05	0.00	0.00	0	237.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.59940	10.59940	10.78640	10.78640				15.87	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.79050	10.79050	10.97940	10.97940				15.63	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.54380	13.54380	13.74050	13.74050				17.36	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.88010	13.88010	14.08160	14.08160				17.94	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.20170	14.20170	14.40630	14.40630				18.31	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
CNH / R	On 13/03/2017	Foreign Exchange Future		1.96560	1.96560		2.00660	2.00660		17.57	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.97860	1.97860		2.02000	2.02000		17.71	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.99490	1.99490		2.03640	2.03640		17.31	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		1.96010	1.96010		1.98640	1.98640		17.72	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.00710	2.00710		2.03370	2.03370		17.22	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		133.87711	133.87711		133.88000	133.88000			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		10.35945	80.54875		10.44606	79.98903			0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future		10.43544	78.30277		10.52488	77.73244			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.50553	79.85167		10.59772	79.27122			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.57229	77.69329		10.67000	10.67000			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		10.48320	84.94668		10.56469	84.33990			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.55847	82.31613		10.64263	81.69778			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.62713	83.94460		10.71378	83.31538			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.69151	81.40218		10.78000	10.78000			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		543.06600	543.06600		539.69900	539.69900			0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI		553.49900	553.49900		550.06800	550.06800			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		564.44600	564.44600		560.95500	560.95500			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		576.00600	576.00600		572.45000	572.45000			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.75620	1.75620		1.80760	1.80760		18.77	0.00	0.00	0	15,930.00

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
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.78900	1.78900		1.84100	1.84100		18.03	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.81900	1.81900		1.87170	1.87170		17.99	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		126.62960	126.62960		126.62839	126.62839			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future		129.07017	129.07017		129.06907	129.06907			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		130.29620	130.29620		130.29701	130.29701			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		132.97255	132.97255		132.97000	132.97000			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		105.80493	105.80493		105.80378	105.80378			0.00	0.00	0	6,033.00
I2033	On 04/05/2017	Bond Future		106.80370	106.80370		106.80255	106.80255			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		108.92241	108.92241		108.92284	108.92284			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		110.07665	110.07665		110.08000	110.08000			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		129.97086	129.97086		130.40572	130.40572			0.00	0.00	0	22,725.00
I2038	On 04/05/2017	Bond Future		132.47585	132.47585		132.91926	132.91926			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		133.60270	133.60270		134.05686	134.05686			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		136.34692	136.34692		136.81000	136.81000			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		131.07928	131.07928		131.48920	131.48920			0.00	0.00	0	18,398.00
I2046	On 04/05/2017	Bond Future		132.07536	132.07536		132.49350	132.49350			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		134.69576	134.69576		135.12387	135.12387			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		135.86750	135.86750		136.31000	136.31000			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		137.96210	137.96210		137.96050	137.96050			0.00	0.00	0	25,020.00
I2050	On 04/05/2017	Bond Future		140.62098	140.62098		140.61969	140.61969			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		141.74679	141.74679		141.74712	141.74712			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		144.65815	144.65815		144.66000	144.66000			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		246.30000	246.30000		246.42100	246.42100			0.00	0.00	0	1,031.00
IGOV	On 04/05/2017	Index Future		251.04700	251.04700		251.17100	251.17100			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		256.02700	256.02700		256.15700	256.15700			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future		261.28500	261.28500		261.42000	261.42000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		664.27400	664.27400		664.52000	664.52000			0.00	0.00	0	157.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future		7.36000	92.64000		7.36000	92.64000			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		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.54000		92.46000		7.54000	92.46000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.12990		0.12990		0.13350	0.13350			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12990		0.12990		0.13350	0.13350			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.13000		0.13000		0.13360	0.13360			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.68700		9.68700		9.76650	9.76650		15.19	0.00	0.00	0	238.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.83510		9.83510		9.91570	9.91570		15.14	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.97640		9.97640		10.05620	10.05620		15.23	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.28710		1.28710		1.30670	1.30670			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.30880		1.30880		1.32860	1.32860			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.32580		1.32580		1.34550	1.34550			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.22860		1.22860		1.21240	1.21240			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.23180		1.23180		1.21570	1.21570			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.23500		1.23500		1.21890	1.21890			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06750		1.06750		1.05080	1.05080			0.00	21,350.00	20	743.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07300		1.07300		1.05630	1.05630			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07850		1.07850		1.06170	1.06170			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.70010		113.12338		8.79143	112.48255		9.06	0.00	3,506,824.78	31	116,613.00
R186	On 02/02/2017	Bond Future	8.00	Call	15.99000		0.01599		8.82000	0.00882	15.990	8.75	0.02	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	214.44000		0.21444		136.79000	0.13679	214.440	8.87	0.17	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	296.87000		0.29687		193.97000	0.19397	296.870	8.89	0.22	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	657.74000		0.65774		459.18000	0.45918	657.740	8.94	0.39	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	714.11000		0.71411		502.30000	0.50230	714.110	8.95	0.41	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	490.98000		0.49098		741.99000	0.74199	490.980	9.02	0.31	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	428.96000		0.42896		659.43000	0.65943	428.960	9.03	0.28	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	339.15000		0.33915		536.92000	0.53692	339.150	9.05	0.23	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	239.39000		0.23939		395.51000	0.39551	239.390	9.07	0.18	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	157.00000		0.15700		272.65000	0.27265	157.000	9.12	0.13	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	24.60000		0.02460		52.48000	0.05248	24.600	9.29	0.03	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	12.06000		0.01206		27.72000	0.02772	12.060	9.35	0.01	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.73789		115.29661		8.83294	114.64364		8.82	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
R186	On 03/08/2017	Bond Future		8.76736	112.27253		8.86609	111.60831		9.14	0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future		8.78554	114.57313		8.89000	8.89000			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		294.29878	294.29878		294.29554	294.29554			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future		299.97088	299.97088		299.96806	299.96806			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future		299.01327	299.01327		299.01473	299.01473			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future		305.15562	305.15562		305.16000	305.16000			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		242.86186	242.86186		242.85932	242.85932			0.00	0.00	0	36,248.00
R202	On 04/05/2017	Bond Future		247.54229	247.54229		247.54007	247.54007			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future		248.78370	248.78370		248.78496	248.78496			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future		253.89381	253.89381		253.90000	253.90000			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		8.40577	100.35319		8.49237	99.95720		6.44	0.00	2,007,063.80	20	18,877.00
R2023	On 04/05/2017	Bond Future		8.43737	98.34899		8.52859	97.94555		6.46	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.45726	100.29430		8.55323	99.88434		6.24	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future		8.46812	98.41517		8.57000	8.57000			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		7.68571	103.61666		7.71951	103.59711		0.61	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future		7.50501	101.43449		7.56163	101.41472		0.39	0.00	0.00	0	0.00
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		9.13118	91.65057		9.22243	91.00885			0.00	917,788,807.98	10,014	23,005.00
R2030	On 04/05/2017	Bond Future		9.17693	93.41142		9.27123	92.75756			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.21751	91.25203		9.31486	90.58665			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future		9.24490	93.12219		9.35000	9.35000			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		9.26173	94.77662		9.36810	93.97547		12.46	0.00	0.00	0	19,304.00
R2032	On 04/05/2017	Bond Future		9.30671	92.43853		9.41647	91.62214		12.78	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.34527	94.26711		9.45833	93.43600		12.70	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.37724	92.03844		9.49000	9.49000			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		9.38234	99.53733		9.47360	98.78117			0.00	59,722,398.00	600	7,811.00
R2035	On 04/05/2017	Bond Future		9.42666	96.94663		9.52068	96.17606			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/08/2017	Bond Future			9.46527		98.86432		9.56199	98.07991			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future			9.49981		96.38489		9.60000	9.60000			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			9.44145		91.76773		9.52759	91.05476		14.55	0.00	0.00	0	47,873.00
R2037	On 04/05/2017	Bond Future			9.48860		93.53084		9.57729	92.80434		14.31	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future			9.53147		91.12348		9.62269	90.38391		14.92	0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future			9.56290		92.99102		9.66000	9.66000			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			7.82870		101.33250		7.86530	101.26986		1.91	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future			7.84039		103.27923		7.88296	103.21555		1.68	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future			7.80700		101.28044		7.85663	101.21700		1.57	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future			7.68582		103.35561		7.75000	7.75000			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			9.45618		95.92320		9.53727	95.19887		15.21	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future			9.50220		97.76615		9.58565	97.02804		14.96	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			9.54404		95.19204		9.62980	94.44082		15.60	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.57473		97.14298		9.66000	9.66000			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			9.46073		93.27339		9.54682	92.49309		15.92	0.00	0.00	0	20,374.00
R2044	On 04/05/2017	Bond Future			9.50486		95.06543		9.59338	94.27035		15.68	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.54491		92.56313		9.63583	91.75368		16.35	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.57423		94.46021		9.67000	9.67000			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			9.45612		96.81322		9.53720	96.05997		15.77	0.00	1,136,587,202.80	11,740	68,475.00
R2048	On 04/05/2017	Bond Future			9.49617		94.23365		9.57948	93.46605		16.28	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.53111		96.09766		9.61657	95.31623		16.21	0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future			9.56236		93.62498		9.65000	9.65000			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			7.96456		98.61414		8.03148	98.44403		3.10	0.00	0.00	0	74,783.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,369.98000		2.36998	2,200.18000	2.20018	2,369.980		3.22	1.00	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.99039		100.50863		8.06417	100.33542		2.84	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.99172		98.85271		8.07320	98.67754		2.81	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,051.97000		1.05197	954.26000	0.95426	1,051.970		2.80	0.59	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.94505		100.87819		8.04000	8.04000			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

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/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		8.08338	97.78085		8.16004	97.52327		4.42	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future		8.10604	96.25662		8.18832	95.99423		4.28	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future		8.11151	98.16070		8.19971	97.89454		4.14	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future		8.09538	96.76796		8.19000	8.19000			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		9.33552	74.92901		9.42159	74.33226		14.43	0.00	1,648,438.22	22	66,471.00
R209	On 04/05/2017	Bond Future		9.37593	73.21784		9.46440	72.60972		14.87	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future	9.63 Put	1,630.41000	1.63041		0.00000	0.00000	1,630.410	14.98	0.37	30,716,711.21	1,130	0.00
R209	On 03/08/2017	Bond Future		9.41063	74.66622		9.50139	74.04714		14.88	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future		9.43955	73.04436		9.53000	9.53000			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		185.61407	185.61407		185.61211	185.61211			0.00	0.00	0	1,779.00
R210	On 04/05/2017	Bond Future		186.87185	186.87185		186.87026	186.87026			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future		190.57907	190.57907		190.58030	190.58030			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future		192.07611	192.07611		192.08000	192.08000			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
R212	On 02/02/2017	Bond Future		145.65462	145.65462		145.61881	145.61881			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future		148.46195	148.46195		148.42559	148.42559			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future		149.37380	149.37380		149.33900	149.33900			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future		152.44215	152.44215		152.41000	152.41000			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		9.14632	86.29401		9.24258	85.63485		12.16	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future		9.18602	84.40028		9.28527	83.72852		12.48	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future		9.21954	86.06969		9.32172	85.38594		12.45	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future		9.24867	84.27987		9.35000	9.35000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 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	9.40075	75.39334		9.48180	74.80343			15.20	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.43929	73.54384		9.52250	72.94274			15.68	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.47269	74.99854		9.55798	74.38665			15.65	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.50239	73.23575		9.59000	9.59000				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	22,756.69000	22,756.69000		23,164.21000	23,164.21000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.55540	9.55540		9.73750	9.73750			14.96	0.00	3,602,385.80	377	35.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.73390	9.73390		9.91740	9.91740			14.91	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.56650	3.56650		3.52790	3.52790			19.82	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.54320	3.54320		3.49980	3.49980			18.33	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.31770	1.31770		1.34650	1.34650				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.26000	1.26000		1.28920	1.28920				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.21070	1.21070		1.23920	1.23920				0.00	0.00	0	0.00
Total for Derivatives :												3,228,695,987.86	103,485	3,158,458.00
Grand Total:												3,228,695,987.86	103,485	3,158,458.00