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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/02/2017

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
Derivatives													
\$ / R		On 10/02/2017	Any day expiry	13.37130	13.37130	13.29960	13.29960		17.93	0.00	0.00	0	0.00
\$ / R	13.80	Call	Any day expiry	17.63150	0.01763	16.62260	0.01662	17.632	24.23	0.11	0.00	0	20,000.00
\$ / R		On 17/02/2017	Any day expiry	13.38770	13.38770	13.31580	13.31580		17.05	0.00	0.00	0	788.00
\$ / R	13.61	Put	Any day expiry	299.81140	0.29981	369.41240	0.36941	299.811	17.70	0.70	0.00	0	50,000.00
\$ / R	14.32	Put	Any day expiry	939.24250	0.93924	1,016.61290	1.01661	939.243	21.30	0.96	0.00	0	1,500.00
\$ / R	15.03	Call	Any day expiry	1.30390	0.00130	3.74590	0.00375	1.304	26.64	0.01	0.00	0	1,500.00
\$ / R		On 22/02/2017	Any day expiry	13.39970	13.39970	13.32780	13.32780		16.53	0.00	0.00	0	0.00
\$ / R	13.85	Call	Any day expiry	55.31850	0.05532	50.29990	0.05030	55.319	18.20	0.20	0.00	0	5,000.00
\$ / R		On 23/02/2017	Any day expiry	13.40210	13.40210	13.33020	13.33020		16.59	0.00	0.00	0	0.00
\$ / R	13.30	Call	Any day expiry	244.30310	0.24430	218.21740	0.21822	244.303	16.43	0.59	0.00	0	45,000.00
\$ / R	13.46	Put	Any day expiry	224.68560	0.22469	281.40190	0.28140	224.686	16.81	0.54	0.00	0	36,000.00
\$ / R	13.60	Call	Any day expiry	117.71420	0.11771	107.90460	0.10790	117.714	17.33	0.35	0.00	0	90,000.00
\$ / R	13.90	Call	Any day expiry	52.85620	0.05286	49.46510	0.04947	52.856	18.43	0.18	0.00	0	45,000.00
\$ / R		On 24/02/2017	Any day expiry	13.40460	13.40460	13.33260	13.33260		16.65	0.00	0.00	0	3,920.00
\$ / R	13.50	Put	Any day expiry	254.02600	0.25403	312.19910	0.31220	254.026	17.01	0.57	0.00	0	60.00
\$ / R	15.20	Call	Any day expiry	2.59230	0.00259	4.41070	0.00441	2.592	24.31	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		13.41180	13.41180		13.33970	13.33970		16.34	0.00	0.00	0	2,815.00
\$ / R	On 28/02/2017	Any day expiry		13.41420	13.41420		13.34210	13.34210		16.40	0.00	0.00	0	1,153.00
\$ / R	On 01/03/2017	Any day expiry		13.41660	13.41660		13.34450	13.34450		16.45	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future		13.44580	13.44580		13.37360	13.37360		16.53	0.00	520,500,363.80	38,711	373,566.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	8.95170	0.00895	10.61560	0.01062	8.952	17.14	0.03	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	22.27640	0.02228	27.98970	0.02799	22.276	16.40	0.07	0.00	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	45.02780	0.04503	59.27330	0.05927	45.028	15.78	0.13	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	95.76050	0.09576	123.12480	0.12312	95.760	15.93	0.24	0.00	0	95,792.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	104.17490	0.10417	133.04110	0.13304	104.175	15.97	0.25	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	107.08890	0.10709	136.45940	0.13646	107.089	15.98	0.26	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	125.75420	0.12575	158.17430	0.15817	125.754	16.06	0.29	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	142.88130	0.14288	177.86240	0.17786	142.881	16.13	0.32	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	161.46840	0.16147	199.00940	0.19901	161.468	16.20	0.35	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	377.33860	0.37734	345.21550	0.34522	377.339	16.26	0.62	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	181.53860	0.18154	221.61550	0.22162	181.539	16.26	0.38	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	185.73250	0.18573	226.31330	0.22631	185.733	16.28	0.38	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	196.84590	0.19685	184.22230	0.18422	196.846	17.18	0.40	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	181.12860	0.18113	169.97560	0.16998	181.129	17.34	0.37	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	129.16200	0.12916	122.73000	0.12273	129.162	17.99	0.28	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	110.71430	0.11071	105.87050	0.10587	110.714	18.28	0.25	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	108.83000	0.10883	104.14330	0.10414	108.830	18.31	0.25	0.00	0	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	663.03000	0.66303	730.54330	0.73054	663.030	18.31	0.75	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	745.82400	0.74582	814.21100	0.81421	745.824	18.63	0.79	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	75.34290	0.07534	72.71220	0.07271	75.343	18.95	0.18	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	64.15530	0.06416	62.28120	0.06228	64.155	19.21	0.16	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	918.35530	0.91836	988.68120	0.98868	918.355	19.21	0.84	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	53.64290	0.05364	52.42740	0.05243	53.643	19.49	0.13	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,007.84290	1.00784	1,078.82740	1.07883	1,007.843	19.49	0.87	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	49.93600	0.04994	48.93790	0.04894	49.936	19.61	0.13	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,044.13600	1.04414	1,115.33790	1.11534	1,044.136	19.61	0.87	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	44.85280	0.04485	44.13830	0.04414	44.853	19.78	0.11	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	44.05790	0.04406	43.38570	0.04339	44.058	19.81	0.11	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	36.20150	0.03620	35.92350	0.03592	36.202	20.12	0.09	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	22.44130	0.02244	22.24760	0.02225	22.441	20.78	0.06	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	21.13960	0.02114	21.00730	0.02101	21.140	20.84	0.06	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	19.13190	0.01913	19.08970	0.01909	19.132	20.93	0.05	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	17.66080	0.01766	17.68030	0.01768	17.661	21.01	0.05	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	14.45170	0.01445	14.59040	0.01459	14.452	21.19	0.04	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,795.32590	1.79533	1,867.76090	1.86776	1,795.326	21.43	0.97	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,922.76160	1.92276	1,995.24550	1.99525	1,922.762	21.67	0.97	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	6.72230	0.00672	7.02250	0.00702	6.722	21.90	0.02	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	6.45670	0.00646	6.75780	0.00676	6.457	21.93	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,258.51880	2.25852	2,331.00700	2.33101	2,258.519	22.30	0.99	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,298.18600	2.29819	2,370.66850	2.37067	2,298.186	22.38	0.99	0.00	0	3,200.00

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	15.80	Call	3.53500		0.00354		3.80760	0.00381	3.535	22.49	0.01	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	2.37390		0.00237		2.60780	0.00261	2.374	22.86	0.01	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	1.74510		0.00175		2.47240	0.00247	1.745	23.59	0.01	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	1.68380		0.00168		2.36060	0.00236	1.684	25.37	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,305.85940		3.30586	3,378.70380	3.37870	3,305.859	26.97	1.00	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	1.65740		0.00166		2.27820	0.00228	1.657	28.56	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	1.67970		0.00168		2.28100	0.00228	1.680	30.54	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.27930		0.00028		0.29670	0.00030	0.279	31.75	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.27370		0.00027		0.29090	0.00029	0.274	31.75	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.08590		0.00009		0.09390	0.00009	0.086	31.75	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.03810		0.00004		0.04250	0.00004	0.038	31.75	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00040		0.00000		0.00040	0.00000	0.000	31.75	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.48530	13.48530		13.41290	13.41290			16.75	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	344.27070		0.34427	396.28030	0.39628	344.271	16.75	0.49	0.49	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	19.60210		0.01960	19.18270	0.01918	19.602	21.02	0.05	0.05	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.49020	13.49020		13.41780	13.41780			16.79	0.00	255,198.50	19	4,159.00
\$ / R	On 11/04/2017	Any day expiry			13.51740	13.51740		13.44510	13.44510			16.73	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.51990	13.51990		13.44760	13.44760			16.74	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	326.30820		0.32631	309.15880	0.30916	326.308	17.15	0.46	0.46	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	284.61200		0.28461	270.51970	0.27052	284.612	17.47	0.41	0.41	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	664.18070		0.66418	726.06830	0.72607	664.181	17.91	0.65	0.65	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	6.20190		0.00620	6.54670	0.00655	6.202	24.06	0.01	0.01	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.52240	13.52240		13.45010	13.45010			16.76	0.00	0.00	0	408.00
\$ / R	On 18/04/2017	Any day expiry			13.53490	13.53490		13.46270	13.46270			16.79	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.54240	13.54240		13.47030	13.47030			16.85	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.55240	13.55240		13.48030	13.48030			16.80	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	391.47540		0.39148	440.01490	0.44001	391.475	16.73	0.46	0.46	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	574.15950		0.57416	631.54110	0.63154	574.159	17.42	0.57	0.57	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	787.44580		0.78745	850.45200	0.85045	787.446	18.17	0.67	0.67	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	89.57260		0.08957	87.14270	0.08714	89.573	20.44	0.14	0.14	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	46.67200		0.04667	45.85080	0.04585	46.672	21.68	0.08	0.08	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	15.60830		0.01561	15.30930	0.01531	15.608	23.00	0.03	0.03	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.55990	13.55990		13.48790	13.48790			16.83	0.00	0.00	0	2,200.00
\$ / R	On 04/05/2017	Any day expiry			13.57490	13.57490		13.50290	13.50290			16.89	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	414.36740		0.41437	395.64160	0.39564	414.367	17.01	0.49	0.49	0.00	0	1,500.00
\$ / R	On 26/05/2017	Any day expiry			13.62960	13.62960		13.55780	13.55780			17.06	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	437.76260		0.43776	482.64100	0.48264	437.763	16.91	0.44	0.44	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	74.91830		0.07492	73.23130	0.07323	74.918	21.80	0.10	0.10	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.68930	13.68930		13.61750	13.61750			17.24	0.00	10,294,353.60	752	201,187.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	160.26980		0.16027	180.70960	0.18071	160.270	15.94	0.21	0.21	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	245.35700		0.24536	274.89690	0.27490	245.357	16.15	0.28	0.28	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	652.43910		0.65244	703.78460	0.70378	652.439	17.49	0.52	0.52	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	677.59490		0.67759	729.72060	0.72972	677.595	17.57	0.53	0.53	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	762.18470		0.76218	816.72480	0.81672	762.185	17.82	0.56	0.56	0.00	0	69,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	836.98670	0.83699	893.40060	0.89340	836.987	18.04	0.59	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	850.88740	0.85089	907.62860	0.90763	850.887	18.08	0.59	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	886.03560	0.88604	943.56790	0.94357	886.036	18.17	0.60	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	921.72670	0.92173	980.02390	0.98002	921.727	18.27	0.62	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	372.69700	0.37270	359.63800	0.35964	372.697	18.33	0.38	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	994.68250	0.99468	1,054.43250	1.05443	994.683	18.47	0.64	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	312.75260	0.31275	302.69530	0.30270	312.753	18.81	0.33	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,437.50160	1.43750	1,502.43720	1.50244	1,437.502	19.60	0.74	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	163.62680	0.16363	158.82830	0.15883	163.627	20.49	0.19	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,962.83990	1.96284	2,030.30980	2.03031	1,962.840	20.65	0.82	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	124.40980	0.12441	121.17450	0.12117	124.410	21.11	0.15	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,215.10980	2.21511	2,283.67450	2.28367	2,215.110	21.11	0.85	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	118.38230	0.11838	115.37890	0.11538	118.382	21.22	0.14	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	117.54880	0.11755	114.57590	0.11458	117.549	21.23	0.14	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	106.53560	0.10654	103.97330	0.10397	106.536	21.46	0.13	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	99.37990	0.09938	97.07780	0.09708	99.380	21.62	0.12	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	92.76350	0.09276	90.69510	0.09070	92.764	21.78	0.11	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	89.03460	0.08903	87.09540	0.08710	89.035	21.88	0.11	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	67.17840	0.06718	66.47650	0.06648	67.178	22.81	0.08	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	29.54050	0.02954	27.46370	0.02746	29.541	25.17	0.04	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	18.68760	0.01869	17.32860	0.01733	18.688	25.17	0.03	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	6.78450	0.00678	6.25990	0.00626	6.785	25.17	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.71170	13.71170	13.63990	13.63990		17.28	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	474.92310	0.47492	516.87860	0.51688	474.923	16.98	0.42	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	103.00730	0.10301	100.35440	0.10035	103.007	21.76	0.12	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.71660	13.71660	13.64490	13.64490		17.30	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.74650	13.74650	13.67470	13.67470		17.37	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	747.00020	0.74700	798.38370	0.79838	747.000	17.73	0.53	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	54.66130	0.05466	50.36600	0.05037	54.661	25.08	0.06	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.76880	13.76880	13.69710	13.69710		17.39	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.77880	13.77880	13.70710	13.70710		17.38	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	359.62450	0.35962	392.11760	0.39212	359.624	16.55	0.33	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	467.97630	0.46798	452.33220	0.45233	467.976	18.32	0.41	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.78380	13.78380	13.71200	13.71200		17.46	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	501.19030	0.50119	541.45060	0.54145	501.190	17.00	0.41	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	123.03140	0.12303	121.22630	0.12123	123.031	21.87	0.13	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.79370	13.79370	13.72200	13.72200		17.45	0.00	0.00	0	500.00
\$ / R	On 29/08/2017	Any day expiry			13.86600	13.86600	13.79430	13.79430		17.43	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	525.11640	0.52512	563.89280	0.56389	525.116	16.99	0.39	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	150.54350	0.15054	146.79440	0.14679	150.544	22.19	0.14	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.91590	13.91590	13.84410	13.84410		17.54	0.00	2,156,964.50	155	12,755.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	324.21530	0.32422	351.56240	0.35156	324.215	16.36	0.28	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	487.96730	0.48797	525.15820	0.52516	487.967	16.80	0.36	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	952.33820	0.95234	0.00000	0.00000	952.338	16.95	0.62	31,385,180.29	3,680	3,680.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	673.53720	0.67354	718.18970	0.71819	673.537	17.33	0.44	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	953.05630	0.95306	1,005.87190	1.00587	953.056	18.02	0.53	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,019.43690	1.01944	1,073.78650	1.07379	1,019.437	18.18	0.55	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,122.36730	1.12237	1,178.88250	1.17888	1,122.367	18.40	0.58	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	260.00890	0.26001	0.00000	0.00000	260.009	20.68	0.22	22,171,984.69	7,360	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	213.31260	0.21331	209.31600	0.20932	213.313	21.21	0.18	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	177.89620	0.17790	176.31530	0.17632	177.896	21.81	0.15	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	165.42700	0.16543	164.02470	0.16402	165.427	22.20	0.14	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	163.67470	0.16367	162.29530	0.16230	163.675	22.26	0.14	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	120.12350	0.12012	119.17110	0.11917	120.124	24.19	0.10	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.93830	13.93830	13.86660	13.86660		17.53	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	542.10400	0.54210	581.32190	0.58132	542.104	16.95	0.38	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	170.43930	0.17044	169.17210	0.16917	170.439	22.40	0.14	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.00320	14.00320	13.93140	13.93140		17.62	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.01320	14.01320	13.94140	13.94140		17.63	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	557.05350	0.55705	596.54280	0.59654	557.053	16.91	0.37	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	190.59400	0.19059	188.24720	0.18825	190.594	22.69	0.15	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.09290	14.09290	14.02060	14.02060		17.71	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	569.86020	0.56986	610.37910	0.61038	569.860	16.85	0.36	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	214.40520	0.21441	213.94930	0.21395	214.405	22.89	0.15	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.14280	14.14280	14.06990	14.06990		17.74	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	97.39970	0.09740	114.19300	0.11419	97.400	14.63	0.10	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	461.84880	0.46185	494.47950	0.49448	461.849	16.59	0.31	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	510.51450	0.51051	545.28240	0.54528	510.514	16.68	0.33	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	843.34110	0.84334	892.05910	0.89206	843.341	17.53	0.44	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	896.35420	0.89635	946.22490	0.94622	896.354	17.65	0.46	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	932.50030	0.93250	982.99140	0.98299	932.500	17.74	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	950.68010	0.95068	1,001.60230	1.00160	950.680	17.78	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,153.97400	1.15397	1,209.23940	1.20924	1,153.974	18.20	0.53	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,173.87800	1.17388	1,229.51950	1.22952	1,173.878	18.24	0.53	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	393.39760	0.39340	388.17920	0.38818	393.398	20.50	0.26	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	349.05510	0.34906	344.88900	0.34489	349.055	20.87	0.24	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	315.35050	0.31535	311.94560	0.31195	315.350	21.20	0.22	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	283.85300	0.28385	283.89360	0.28389	283.853	21.64	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	280.52270	0.28052	280.63510	0.28064	280.523	21.71	0.19	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	278.06640	0.27807	278.23040	0.27823	278.066	21.76	0.19	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	274.84540	0.27485	275.07750	0.27508	274.845	21.83	0.19	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	220.49750	0.22050	221.74750	0.22175	220.498	23.22	0.15	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.15280	14.15280	14.07980	14.07980		17.74	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	579.13220	0.57913	619.80160	0.61980	579.132	16.83	0.35	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	228.39580	0.22840	229.62240	0.22962	228.396	23.14	0.16	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.36920	14.36920	14.30310	14.30310		18.06	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.59520	14.59520	14.54730	14.54730		18.56	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	732.02760	0.73203	763.12190	0.76312	732.028	17.49	0.33	0.00	0	70,530.00

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 MAXI	On 13/03/2017	Foreign Exchange Future			13.44580		13.44580		13.37360	13.37360		16.53	0.00	107,566.40	8	479.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.68930		13.68930		13.61750	13.61750		17.24	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.91590		13.91590		13.84410	13.84410		17.54	0.00	0.00	0	1.00
£ / R	On 28/02/2017	Any day expiry			16.70220		16.70220		16.64990	16.64990		21.16	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.74690		16.74690		16.69500	16.69500		20.51	0.00	6,095,871.60	364	48,725.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	324.16770		0.32417		321.73520	0.32174	324.168	21.07	0.42	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	55.92890		0.05593		60.04070	0.06004	55.929	24.14	0.10	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	31.39510		0.03140		34.61470	0.03461	31.395	25.26	0.06	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	7.05500		0.00706		8.37050	0.00837	7.055	31.96	0.01	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.81120		16.81120		16.75940	16.75940		20.18	0.00	0.00	0	162.00
£ / R	On 13/04/2017	Any day expiry			16.85740		16.85740		16.80550	16.80550		20.13	0.00	269,512.00	16	61.00
£ / R	On 25/04/2017	Any day expiry			16.89910		16.89910		16.84740	16.84740		20.10	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			16.90950		16.90950		16.85800	16.85800		20.13	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.09160		17.09160		17.04180	17.04180		19.62	0.00	683,664.00	40	22,270.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.41790		17.41790		17.36680	17.36680		19.06	0.00	348,358.00	20	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.75170		17.75170		17.70000	17.70000		18.74	0.00	301,778.90	17	5,738.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11972		0.11972		0.11874	0.11874		24.28	0.00	0.00	0	195.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12243		0.12243		0.12144	0.12144		19.18	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12502		0.12502		0.12403	0.12403		16.41	0.00	0.00	0	0.00
€ / R	On 06/02/2017	Any day expiry			14.34250		14.34250		14.30740	14.30740		20.98	0.00	4,980,230.00	349	0.00
€ / R	On 20/02/2017	Any day expiry			14.37880		14.37880		14.31300	14.31300		15.31	0.00	4,995,237.00	349	349.00
€ / R	On 24/02/2017	Any day expiry			14.39120		14.39120		14.35570	14.35570		15.48	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.40380		14.40380		14.36810	14.36810		15.14	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.44670		14.44670		14.41130	14.41130		15.23	0.00	164,302,319.10	11,373	75,707.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	37.71490		0.03771		44.32360	0.04432	37.715	14.75	0.12	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	15.53850		0.01554		17.15600	0.01716	15.538	19.13	0.05	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.45360		14.45360		14.41820	14.41820		15.34	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.50900		14.50900		14.47360	14.47360		15.56	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.55370		14.55370		14.51790	14.51790		15.71	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.77860		14.77860		14.74410	14.74410		16.19	0.00	0.00	0	79,698.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.09460		15.09460		15.06100	15.06100		16.51	0.00	1,509,460.00	100	1,452.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.42060		15.42060		15.38700	15.38700		16.59	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.91436		97.91436		97.99903	97.99903			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.99340		94.99340		95.08738	95.08738			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.78508		93.78508		93.88836	93.88836			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.93481		95.93481		96.04429	96.04429			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.66782		99.66782		99.78027	99.78027			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			98.28017		98.28017		98.39993	98.39993			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 16/03/2017	Interest Rate Swap	100.00290		100.00290		100.00289	100.00289			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.61357		99.61357		99.61423	99.61423			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.64666		99.64666		99.64784	99.64784			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.90483		99.90483		99.91000	99.91000			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.94242		99.94242		99.95087	99.95087			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.93290		99.93290		99.93773	99.93773			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.22577		99.22577		99.23462	99.23462			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.88577		98.88577		98.90023	98.90023			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.94674		98.94674		98.96571	98.96571			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.45000		99.45000		99.47000	99.47000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.96070		99.96070		99.98230	99.98230			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.76735		97.76735		97.80037	97.80037			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.08951		97.08951		97.12697	97.12697			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.37484		96.37484		96.41994	96.41994			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.63869		96.63869		96.69250	96.69250			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.89550		98.89550		98.95566	98.95566			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.10214		99.10214		99.16837	99.16837			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	525.19000		525.19000		524.91300	524.91300			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	535.27600		535.27600		534.99900	534.99900			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	545.97100		545.97100		545.68800	545.68800			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	607.30900		607.30900		606.87800	606.87800			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	618.97200		618.97200		618.53900	618.53900			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	631.33900		631.33900		630.89700	630.89700			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	551.50800		551.50800		550.94500	550.94500			0.00	248,178,600.00	45	598.00
ALBI	On 03/08/2017	Index Future	562.09900		562.09900		561.53100	561.53100			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	573.33000		573.33000		572.75000	572.75000			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.26180		10.26180		10.25750	10.25750		13.04	0.00	79,518,688.20	7,749	15,335.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.42530		10.42530		10.42200	10.42200		13.45	0.00	0.00	0	113.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.57980		10.57980		10.57720	10.57720		13.47	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.73620		10.73620		10.73320	10.73320		13.36	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.27390		10.27390		10.26810	10.26810		14.50	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.47060		10.47060		10.46570	10.46570		14.90	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.65640		10.65640		10.65180	10.65180		14.88	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.54190		13.54190		13.47950	13.47950		15.62	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.86950		13.86950		13.80680	13.80680		16.79	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.18610		14.18610		14.12280	14.12280		17.11	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	1.96760		1.96760		1.95610	1.95610		15.73	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.98350		1.98350		1.96960	1.96960		16.26	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.00000		2.00000		1.98530	1.98530		16.33	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.97520		1.97520		1.96180	1.96180		15.96	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.94490		1.94490		1.93960	1.93960		15.78	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.99060		1.99060		1.98530	1.98530		16.40	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		10.49500	79.67544			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.54146		77.62740		10.55773	77.52454			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.62221		79.11812		10.63889	79.01411			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.69908		76.90616		10.71636	76.79982			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		10.63500	83.82250			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.68113		81.41757		10.69736	81.29994			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.76029		82.98106		10.77693	82.86203			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.83481		80.37770		10.85204	80.25601			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI	549.30300		549.30300		548.77300	548.77300			0.00	10,986,060.00	2	394.00
GOVI	On 03/08/2017	GOVI	559.85200		559.85200		559.31800	559.31800			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	571.03700		571.03700		570.49300	570.49300			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.73380		1.73380		1.72430	1.72430		15.82	0.00	27,237,998.00	15,710	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.76660		1.76660		1.75690	1.75690		16.64	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
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.79610	1.79610		1.78640	1.78640		17.13	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		127.27816	127.27816		127.27816	127.27816			0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		129.90332	129.90332		129.90948	129.90948			0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future		131.07700	131.07700		131.08540	131.08540			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		133.71034	133.71034		133.71976	133.71976			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		102.30142	102.30142		102.30639	102.30639			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		107.69699	107.69699			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future		108.56684	108.56684		108.57198	108.57198			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		110.67206	110.67206		110.67910	110.67910			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		111.80505	111.80505		111.81298	111.81298			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		133.04715	133.04715			0.00	0.00	0	0.00
I2038	On 04/05/2017	Bond Future		135.59188	135.59188		135.59859	135.59859			0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future		136.70782	136.70782		136.71655	136.71655			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		139.45430	139.45430		139.46420	139.46420			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		133.56127	133.56127			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		134.58616	134.58616		134.87763	134.87763			0.00	0.00	0	19,696.00
I2046	On 03/08/2017	Bond Future		137.19577	137.19577		137.49515	137.49515			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		138.34760	138.34760		138.65402	138.65402			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		142.20237	142.20237			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future		144.92239	144.92239		144.92942	144.92942			0.00	0.00	0	24,079.00
I2050	On 03/08/2017	Bond Future		146.05402	146.05402		146.06343	146.06343			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		148.98813	148.98813		148.99865	148.99865			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future		254.44800	254.44800		254.52000	254.52000			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		259.38300	259.38300		259.45900	259.45900			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		264.59300	264.59300		264.67300	264.67300			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.36000	92.64000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.38000	92.62000		7.39000	92.61000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.40000	92.60000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.41000	92.59000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.43000	92.57000		7.44000	92.56000			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 19/07/2017	Jibar Tradeable Future			7.45000		92.55000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.46000		92.54000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.45000		92.55000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.46000		92.54000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.50000		92.50000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.53000		92.47000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.55000		92.45000		7.58000	92.42000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.12850		0.12850		0.12790	0.12790			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12810		0.12810		0.12790	0.12790			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12840		0.12840		0.12780	0.12780			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.79990		9.79990		9.76340	9.76340		13.31	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.94840		9.94840		9.91330	9.91330		13.79	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.08840		10.08840		10.05240	10.05240		14.06	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.28420		1.28420		1.27060	1.27060			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.30360		1.30360		1.28920	1.28920			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.32040		1.32040		1.30460	1.30460			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24550		1.24550		1.24840	1.24840			0.00	0.00	0	2,700.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24850		1.24850		1.25150	1.25150			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25170		1.25170		1.25450	1.25450			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.07440		1.07440		1.07760	1.07760			0.00	32,232.00	30	738.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07960		1.07960		1.08270	1.08270			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.08470		1.08470		1.08790	1.08790			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.84000		112.14376		8.84000	112.14376		8.46	0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.85674		114.48094		8.86740	114.40817		8.23	0.00	0.00	0	117,672.00
R186	On 04/05/2017	Bond Future	8.44	Call	737.02000		0.73702		743.01000	0.74301	737.020	8.12	0.27	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,350.84000		1.35084		1,351.32000	1.35132	1,350.840	8.21	0.42	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,586.20000		1.58620		1,650.23000	1.65023	1,586.200	8.34	0.44	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	942.49000		0.94249		993.50000	0.99350	942.490	8.50	0.30	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.90078		111.37619		8.91171	111.30319		8.54	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,845.60000		2.84560		2,905.23000	2.90523	2,845.600	8.60	0.51	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,503.31000		1.50331		1,547.90000	1.54790	1,503.310	8.91	0.32	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,220.31000		1.22031		1,260.17000	1.26017	1,220.310	9.00	0.27	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.93305		113.60268		8.94449	113.52789		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

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 02/02/2017	Bond Future	295.49238		295.49238	295.49238	295.49238				0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future	301.66897		301.66897	301.68335	301.68335				0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future	300.56539		300.56539	300.58473	300.58473				0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future	306.60391		306.60391	306.62575	306.62575				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	246.05631	246.05631				0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future	250.76296		250.76296	250.77487	250.77487				0.00	0.00	0	33,867.00
R202	On 03/08/2017	Bond Future	251.93234		251.93234	251.94839	251.94839				0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future	256.99354		256.99354	257.01185	257.01185				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	8.45500	100.12783			5.96	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future	8.46397		98.23113	8.47466	98.18382			5.98	0.00	0.00	0	19,210.00
R2023	On 03/08/2017	Bond Future	8.49857		100.11757	8.50962	100.07037			5.73	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future	8.52365		98.18609	8.53541	98.13766			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	7.69000	103.61417			0.42	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	7.52399		101.42787	7.52809	101.42643			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	9.24000	90.88601				0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.26683		92.78792	9.27754	92.71404				0.00	0.00	0	32,786.00
R2030	On 03/08/2017	Bond Future	9.31833		90.56305	9.32926	90.48879				0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future	9.35586		92.37360	9.36720	92.29757				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	9.37500	93.92385			11.63	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.39565		91.77619	9.41151	91.65881			11.92	0.00	10,095,380.90	110	19,205.00
R2032	On 03/08/2017	Bond Future	9.44429		93.53861	9.46053	93.41993			11.86	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	9.48579		91.24905	9.50260	91.12768			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	9.51500	98.44114				0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.52998		96.10036	9.54586	95.97130				0.00	0.00	0	7,952.00
R2035	On 03/08/2017	Bond Future	9.57864		97.94587	9.59489	97.81533				0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.62260		95.40023	9.63939	95.26679				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	9.58000	90.62521			13.62	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.60811		92.55400	9.62397	92.42559			13.40	0.00	6,016,010.00	65	46,662.00
R2037	On 03/08/2017	Bond Future	9.66123		90.07427	9.67746	89.94436			13.98	0.00	0.00	0	160.00

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
R2037	On 02/11/2017	Bond Future		9.70210	91.87512		9.71884	91.74237		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
R204	On 02/02/2017	Bond Future		7.82000	101.34740		7.82000	101.34740		1.40	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.79402	103.34866		7.80483	103.33247		1.29	0.00	0.00	0	29,125.00
R204	On 03/08/2017	Bond Future		7.79732	101.29282		7.80939	101.27739		1.31	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.72173	103.31761		7.73691	103.30155		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		9.60000	94.64465		14.26	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.61669	96.75587		9.63254	96.61738		14.03	0.00	0.00	0	9,025.00
R2040	On 03/08/2017	Bond Future		9.66834	94.10637		9.68455	93.96627		14.64	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.70803	95.98792		9.72475	95.84465		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		9.62500	91.79410		14.93	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.64533	93.80912		9.65601	93.71478		14.71	0.00	0.00	0	19,116.00
R2044	On 03/08/2017	Bond Future		9.69558	91.22827		9.70647	91.13306		15.36	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.73428	93.05227		9.74551	92.95485		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		9.62000	95.30181		14.80	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.63604	92.95130		9.65187	92.80814		15.29	0.00	0.00	0	63,465.00
R2048	On 03/08/2017	Bond Future		9.68083	94.73630		9.69700	94.59139		15.24	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future		9.72133	92.18997		9.73799	92.04186		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		7.97000	98.60030		2.51	0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future		7.96547	100.56722		7.97620	100.54199		2.27	0.00	0.00	0	79,363.00
R207	On 03/08/2017	Bond Future		7.99059	98.85514		8.00205	98.83048		2.34	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	887.56000	0.88756	877.97000	0.87797	887.560	2.37	0.61	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.96903	100.83128		7.98205	100.80582		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		8.15000	97.55695		3.91	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		8.15465	96.10150		8.16529	96.06758		3.66	0.00	0.00	0	21,493.00
R208	On 03/08/2017	Bond Future		8.18229	97.94704		8.19343	97.91346		3.69	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future		8.18903	96.50165		8.20120	96.46710		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

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/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			9.48500		73.89734		9.48500	73.89734		13.49	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.49614		72.39341		9.51192	72.28623		13.91	0.00	0.00	0	59,170.00
R209	On 04/05/2017	Bond Future	8.93	Call	592.97000		0.59297		593.95000	0.59395	592.970	13.72	0.22	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,611.03000		2.61103		2,706.27000	2.70627	2,611.030	13.99	0.58	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,581.31000		1.58131		1,659.96000	1.65996	1,581.310	14.28	0.42	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.54038		73.78362		9.55649	73.67517		13.95	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.57832		72.10742		9.59492	71.99656		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		187.03960	187.03960			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			188.84808		188.84808		188.85720	188.85720			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			192.50991		192.50991		192.52250	192.52250			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.94532		193.94532		193.95941	193.95941			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		146.29780	146.29780			0.00	0.00	0	0.00
R212	On 04/05/2017	Bond Future			149.30424		149.30424		149.31133	149.31133			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.14962		150.14962		150.15919	150.15919			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.16616		153.16616		153.17704	153.17704			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		9.26500	85.48237		11.35	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.28562		83.72617		9.29630	83.65433		11.65	0.00	0.00	0	44,842.00
R213	On 03/08/2017	Bond Future			9.32952		85.33406		9.34041	85.26171		11.64	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.36844		83.48771		9.37972	83.41364		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		9.56000	74.24165		14.23	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.56919		72.60901		9.58498	72.49672		14.67	0.00	33,472,753.61	461	34,734.00
R214	On 03/08/2017	Bond Future			9.61200		74.00344		9.62812	73.88974		14.68	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.65055		72.18436		9.66714	72.06818		15.14	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
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	22,673.73000		22,673.73000		22,571.56000	22,571.56000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.53330		9.53330		9.50510	9.50510		13.69	0.00	0.00	0	35.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.71140		9.71140		9.68410	9.68410		14.27	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.62020		3.62020		3.57380	3.57380		16.73	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.58940		3.58940		3.54360	3.54360		17.28	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33620		1.33620		1.32700	1.32700			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29670		1.29670		1.28680	1.28680			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.26360		1.26360		1.25430	1.25430			0.00	0.00	0	0.00
Total for Derivatives :												1,185,895,765.09	87,485	3,348,989.00
Grand Total:												1,185,895,765.09	87,485	3,348,989.00