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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/01/2017

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	13.56850	13.56850		13.47740	13.47740		13.65	0.00	32,405,900.00	2,390	0.00	
\$ / R	On 17/01/2017	Any day expiry	13.56860	13.56860		13.47740	13.47740		15.95	0.00	0.00	0	1,600.00	
\$ / R	On 18/01/2017	Any day expiry	13.56860	13.56860		13.47380	13.47380		17.09	0.00	0.00	0	0.00	
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	6.46130	0.00646	6.05290	0.00605	6.461	24.87	0.04	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry	13.57310	13.57310		13.47750	13.47750		18.29	0.00	0.00	0	184.00	
\$ / R	On 23/01/2017	Any day expiry	13.57950	13.57950		13.48310	13.48310		17.97	0.00	0.00	0	70.00	
\$ / R	On 25/01/2017	Any day expiry	13.58370	13.58370		13.48680	13.48680		18.43	0.00	0.00	0	0.00	
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	554.90400	0.55490	640.81310	0.64081	554.904	19.83	0.85	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	0.74950	0.00075	1.27050	0.00127	0.750	31.44	0.00	0.00	0	1,000.00
\$ / R	On 26/01/2017	Any day expiry	13.58590	13.58590		13.48950	13.48950		18.59	0.00	0.00	0	0.00	
\$ / R	On 26/01/2017	Any day expiry	14.03	Call	56.19420	0.05619	37.78970	0.03779	56.194	19.88	0.20	0.00	0	30,000.00
\$ / R	On 27/01/2017	Any day expiry	13.58820	13.58820		13.49220	13.49220		18.74	0.00	0.00	0	1,289.00	
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	155.66310	0.15566	203.00060	0.20300	155.663	18.58	0.42	0.00	0	60.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	329.90660	0.32991	396.79590	0.39680	329.907	19.35	0.65	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	21.94680	0.02195	18.02270	0.01802	21.947	21.52	0.09	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	5.69900	0.00570	7.73150	0.00773	5.699	25.04	0.02	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 30/01/2017	Any day expiry		13.59540	13.59540		13.50040	13.50040		18.25	0.00	0.00	0	3,901.00
\$ / R	On 31/01/2017	Any day expiry		13.59770	13.59770		13.50310	13.50310		18.31	0.00	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	614.56590	0.61457	696.06300	0.69606	614.566	20.00	0.81	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	6.89120	0.00689	9.31130	0.00931	6.891	23.51	0.03	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry		13.63800	13.63800		13.54920	13.54920		18.31	0.00	5,303,532.00	390	730.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	789.67840	0.78968	867.44060	0.86744	789.678	20.11	0.77	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	32.93830	0.03294	29.64170	0.02964	32.938	21.88	0.08	0.00	0	1,500.00
\$ / R	On 23/02/2017	Any day expiry		13.65280	13.65280		13.56440	13.56440		18.19	0.00	0.00	0	1,200.00
\$ / R	On 24/02/2017	Any day expiry		13.65540	13.65540		13.56700	13.56700		18.22	0.00	0.00	0	3,920.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	260.14150	0.26014	306.31610	0.30632	260.142	18.08	0.41	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	34.82690	0.03483	31.69320	0.03169	34.827	21.77	0.08	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry		13.66340	13.66340		13.57460	13.57460		18.08	0.00	0.00	0	4,615.00
\$ / R	On 28/02/2017	Any day expiry		13.66610	13.66610		13.57720	13.57720		18.11	0.00	0.00	0	720.00
\$ / R	On 01/03/2017	Any day expiry		13.66870	13.66870		13.57970	13.57970		18.15	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future		13.70060	13.70060		13.61030	13.61030		18.15	0.00	370,656,032.40	27,054	456,646.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	21.10100	0.02110	25.62900	0.02563	21.101	17.92	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	40.16200	0.04016	52.10400	0.05210	40.162	17.34	0.09	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	122.94880	0.12295	149.43520	0.14944	122.949	17.44	0.22	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	130.74150	0.13074	158.26780	0.15827	130.741	17.47	0.23	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	150.24350	0.15024	180.24030	0.18024	150.244	17.54	0.25	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	181.40670	0.18141	215.01070	0.21501	181.407	17.64	0.29	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	198.48360	0.19848	233.91500	0.23392	198.484	17.69	0.31	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	202.02050	0.20202	237.81810	0.23782	202.020	17.70	0.31	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	299.26720	0.29927	343.85250	0.34385	299.267	17.95	0.41	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	422.74990	0.42275	383.73870	0.38374	422.750	18.10	0.53	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	399.08400	0.39908	363.16060	0.36316	399.084	18.15	0.51	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	284.87860	0.28488	258.80620	0.25881	284.879	18.80	0.40	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	584.27860	0.58428	648.50620	0.64851	584.279	18.80	0.60	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	653.24890	0.65325	720.29810	0.72030	653.249	19.02	0.63	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	200.90360	0.20090	182.59440	0.18259	200.904	19.46	0.31	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	800.30360	0.80030	872.29440	0.87229	800.304	19.46	0.69	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	178.50370	0.17850	162.27280	0.16227	178.504	19.67	0.28	345,240.18	91	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	877.90370	0.87790	951.97280	0.95197	877.904	19.67	0.72	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	170.21190	0.17021	154.77120	0.15477	170.212	19.76	0.27	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	909.61190	0.90961	984.47120	0.98447	909.612	19.76	0.73	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	158.46270	0.15846	144.14900	0.14415	158.463	19.89	0.25	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	137.27710	0.13728	125.00750	0.12501	137.277	20.15	0.22	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	100.48740	0.10049	91.78760	0.09179	100.487	20.70	0.17	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	96.93350	0.09693	88.57810	0.08858	96.934	20.77	0.17	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	91.29100	0.09129	83.42980	0.08343	91.291	20.88	0.16	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	87.01850	0.08702	79.35330	0.07935	87.019	20.96	0.15	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	76.86370	0.07686	69.99700	0.07000	76.864	21.15	0.14	168,391.65	91	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,594.41880	1.59442	1,679.14930	1.67915	1,594.419	21.36	0.88	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,714.36660	1.71437	1,800.18680	1.80019	1,714.367	21.56	0.90	0.00	0	7,160.00

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
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	47.05740	0.04706	43.42460	0.04342	47.057	21.75	0.09	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	45.85330	0.04585	42.34790	0.04235	45.853	21.78	0.09	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,034.78610	2.03479	2,122.67010	2.12267	2,034.786	22.10	0.93	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,073.00010	2.07300	2,161.06580	2.16107	2,073.000	22.17	0.93	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	31.09030	0.03109	29.10770	0.02911	31.090	22.26	0.06	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	24.01610	0.02402	22.72050	0.02272	24.016	22.58	0.05	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	18.10910	0.01811	17.35030	0.01735	18.109	22.93	0.04	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	12.91420	0.01291	13.01390	0.01301	12.914	23.44	0.03	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,059.75600	3.05976	3,150.06780	3.15007	3,059.756	24.16	0.98	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	8.41560	0.00842	8.35840	0.00836	8.416	24.88	0.02	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	6.62450	0.00662	6.50380	0.00650	6.625	25.78	0.01	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	1.76490	0.00176	1.55850	0.00156	1.765	27.19	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	1.73690	0.00174	1.53370	0.00153	1.737	27.19	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.69420	0.00069	0.61190	0.00061	0.694	27.19	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.36480	0.00036	0.32140	0.00032	0.365	27.19	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00900	0.00001	0.00790	0.00001	0.009	27.19	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.70590	13.70590	13.61540	13.61540		18.28	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	347.27570	0.34728	392.66580	0.39267	347.276	18.00	0.41	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	77.67910	0.07768	72.07370	0.07207	77.679	21.64	0.12	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.75010	13.75010	13.65600	13.65600		18.32	0.00	0.00	0	3,998.00
\$ / R	On 11/04/2017	Any day expiry			13.78090	13.78090	13.68390	13.68390		18.35	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.78370	13.78370	13.68640	13.68640		18.36	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	555.70980	0.55571	510.20260	0.51020	555.710	18.18	0.56	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	499.36930	0.49937	459.16860	0.45917	499.369	18.33	0.52	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	596.66580	0.59667	659.30450	0.65930	596.666	18.65	0.53	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	28.58350	0.02858	28.63310	0.02863	28.583	24.21	0.04	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.78660	13.78660	13.68900	13.68900		18.37	0.00	0.00	0	394.00
\$ / R	On 18/04/2017	Any day expiry			13.80060	13.80060	13.70170	13.70170		18.30	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.80820	13.80820	13.70940	13.70940		18.35	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.81830	13.81830	13.71960	13.71960		18.31	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	373.08080	0.37308	417.94230	0.41794	373.081	17.94	0.38	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	523.81270	0.52381	579.25560	0.57926	523.813	18.31	0.48	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	706.79650	0.70680	770.73550	0.77074	706.796	18.85	0.56	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	192.95620	0.19296	177.65900	0.17766	192.956	20.64	0.23	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	114.28850	0.11429	105.27500	0.10527	114.289	21.71	0.15	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	52.47260	0.05247	49.85820	0.04986	52.473	23.36	0.07	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.82580	13.82580	13.72730	13.72730		18.40	0.00	358,495.80	26	1,387.00
\$ / R	On 26/05/2017	Any day expiry			13.89650	13.89650	13.79920	13.79920		18.45	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	414.56290	0.41456	453.77590	0.45378	414.563	17.95	0.37	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	144.35640	0.14436	132.25120	0.13225	144.356	21.71	0.16	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.95710	13.95710	13.86080	13.86080		18.44	0.00	1,563,195.20	112	202,630.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	172.37330	0.17237	189.66790	0.18967	172.373	17.25	0.19	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	249.95080	0.24995	272.35330	0.27235	249.951	17.41	0.25	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	602.63910	0.60264	645.88060	0.64588	602.639	18.28	0.45	0.00	0	2,280.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	624.41530	0.62442	668.75910	0.66876	624.415	18.33	0.46	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	698.26010	0.69826	746.36960	0.74637	698.260	18.51	0.49	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	764.38080	0.76438	815.09860	0.81510	764.381	18.67	0.51	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	776.70020	0.77670	827.88570	0.82789	776.700	18.70	0.52	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	807.89420	0.80789	860.23260	0.86023	807.894	18.78	0.53	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	839.63560	0.83964	893.11430	0.89311	839.636	18.85	0.54	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	904.72870	0.90473	960.43300	0.96043	904.729	19.00	0.56	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	477.17220	0.47717	440.19650	0.44020	477.172	19.25	0.41	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,305.95550	1.30596	1,373.00860	1.37301	1,305.956	19.86	0.67	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	271.75570	0.27176	249.07840	0.24908	271.756	20.68	0.26	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,797.61850	1.79762	1,872.55990	1.87256	1,797.619	20.81	0.76	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,035.55530	2.03556	2,113.84440	2.11384	2,035.555	21.17	0.79	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	212.65530	0.21266	194.64440	0.19464	212.655	21.17	0.21	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	203.32120	0.20332	186.06990	0.18607	203.321	21.26	0.20	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	202.02280	0.20202	184.87820	0.18488	202.023	21.27	0.20	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	184.74770	0.18475	169.02410	0.16902	184.748	21.45	0.18	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	173.37550	0.17338	158.60020	0.15860	173.375	21.58	0.17	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	162.75050	0.16275	148.86950	0.14887	162.750	21.71	0.16	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	156.71200	0.15671	143.34450	0.14334	156.712	21.78	0.16	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	117.05850	0.11706	108.85610	0.10886	117.059	22.39	0.12	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	62.23070	0.06223	56.45980	0.05646	62.231	25.17	0.07	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	42.38930	0.04239	38.26890	0.03827	42.389	25.18	0.05	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	18.14290	0.01814	16.21770	0.01622	18.143	25.18	0.02	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.97980	13.97980	13.88390	13.88390		18.52	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	447.74440	0.44774	482.10900	0.48211	447.744	17.87	0.36	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	174.95900	0.17496	159.94790	0.15995	174.959	21.69	0.17	0.00	0	60.00
\$ / R	On 12/07/2017	Any day expiry			14.01510	14.01510	13.91980	13.91980		18.49	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	689.21920	0.68922	731.50590	0.73151	689.219	18.43	0.46	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	88.74000	0.08874	83.20940	0.08321	88.740	24.43	0.09	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.03790	14.03790	13.94290	13.94290		18.56	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			14.05320	14.05320	13.95810	13.95810		18.56	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	473.76500	0.47377	506.53100	0.50653	473.765	17.85	0.35	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	195.45990	0.19546	180.09040	0.18009	195.460	21.82	0.17	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry			14.13720	14.13720	14.04220	14.04220		18.63	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	497.80790	0.49781	531.54970	0.53155	497.808	17.81	0.35	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	219.76310	0.21976	205.52130	0.20552	219.763	21.98	0.18	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.18810	14.18810	14.09320	14.09320		18.66	0.00	0.00	0	6,312.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	249.02410	0.24902	270.33180	0.27033	249.024	17.23	0.21	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	324.84820	0.32485	347.98230	0.34798	324.848	17.45	0.25	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	469.31910	0.46932	499.05700	0.49906	469.319	17.71	0.32	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	629.64990	0.62965	668.69500	0.66870	629.650	18.09	0.39	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	634.68510	0.63469	673.92770	0.67393	634.685	18.11	0.39	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	888.12400	0.88812	935.93520	0.93594	888.124	18.69	0.48	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	948.48820	0.94849	998.15880	0.99816	948.488	18.81	0.49	0.00	0	110.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,042.36460	1.04236	1,094.75330	1.09475	1,042.365	19.00	0.52	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	310.16130	0.31016	291.97210	0.29197	310.161	21.38	0.23	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	259.01180	0.25901	243.91170	0.24391	259.012	21.83	0.20	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	237.09990	0.23710	225.01480	0.22501	237.100	22.06	0.18	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	233.99970	0.23400	222.59460	0.22259	234.000	22.09	0.18	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	167.84690	0.16785	161.31120	0.16131	167.847	23.69	0.13	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.21100	14.21100	14.11610	14.11610		18.66	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	516.66630	0.51667	551.55890	0.55156	516.666	17.78	0.34	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	240.66580	0.24067	230.18920	0.23019	240.666	22.22	0.18	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.27700	14.27700	14.18080	14.18080		18.69	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.28710	14.28710	14.19000	14.19000		18.76	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	536.61420	0.53661	570.20220	0.57020	536.614	17.81	0.33	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	262.14910	0.26215	251.25960	0.25126	262.149	22.55	0.18	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.36790	14.36790	14.26300	14.26300		18.77	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	553.47070	0.55347	590.15020	0.59015	553.471	17.79	0.32	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	290.12730	0.29013	278.60590	0.27861	290.127	22.85	0.19	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.41830	14.41830	14.30870	14.30870		18.79	0.00	7,209,150.00	500	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	502.51830	0.50252	538.48320	0.53848	502.518	17.67	0.30	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	802.78300	0.80278	853.98520	0.85399	802.783	18.29	0.40	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	851.66910	0.85167	904.56640	0.90457	851.669	18.41	0.41	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	885.03480	0.88503	939.04210	0.93904	885.035	18.48	0.42	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	901.94350	0.90194	956.50910	0.95651	901.944	18.52	0.43	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,090.79440	1.09079	1,150.49300	1.15049	1,090.794	18.90	0.48	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,109.18530	1.10919	1,169.41510	1.16942	1,109.185	18.94	0.48	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	471.12190	0.47112	448.58020	0.44858	471.122	21.24	0.28	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	428.23800	0.42824	408.05190	0.40805	428.238	21.54	0.26	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	384.67130	0.38467	366.90280	0.36690	384.671	21.87	0.24	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	379.45360	0.37945	362.33300	0.36233	379.454	21.91	0.24	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	375.59750	0.37560	359.21970	0.35922	375.598	21.95	0.23	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	370.53110	0.37053	355.12900	0.35513	370.531	21.99	0.23	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	294.97850	0.29498	285.15660	0.28516	294.978	23.19	0.19	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.42840	14.42840	14.31780	14.31780		18.85	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	565.84840	0.56585	604.59440	0.60459	565.848	17.79	0.32	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	303.18870	0.30319	294.71420	0.29471	303.189	23.08	0.19	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.64650	14.64650	14.53290	14.53290		19.22	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.87380	14.87380	14.76500	14.76500		19.56	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	725.37770	0.72538	763.64950	0.76365	725.378	18.39	0.31	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.70060	13.70060	13.61030	13.61030		18.15	0.00	411,018.00	30	484.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.95710	13.95710	13.86080	13.86080		18.44	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.18810	14.18810	14.09320	14.09320		18.66	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.50830	16.50830	16.57470	16.57470		21.49	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			16.60030	16.60030	16.67590	16.67590		20.35	0.00	0.00	0	48.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 13/03/2017	Foreign Exchange Future			16.64640		16.64640		16.72100	16.72100		20.13	0.00	34,940,793.60	2,099	51,033.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	401.14220		0.40114		434.06950	0.43407	401.142	20.77	0.42	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	105.01550		0.10502		116.97220	0.11697	105.015	23.18	0.14	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	61.29800		0.06130		68.20060	0.06820	61.298	23.47	0.09	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	21.68540		0.02169		23.26140	0.02326	21.685	29.66	0.03	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.71620		16.71620		16.78700	16.78700		20.17	0.00	0.00	0	162.00
£ / R	On 13/04/2017	Any day expiry			16.76940		16.76940		16.83540	16.83540		20.14	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.81390		16.81390		16.87880	16.87880		19.94	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			16.82420		16.82420		16.88950	16.88950		19.91	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.00380		17.00380		17.07330	17.07330		19.52	0.00	51,011.40	3	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.33210		17.33210		17.40550	17.40550		19.03	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.66380		17.66380		17.72130	17.72130		18.71	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11907		0.11907		0.11936	0.11936		17.15	0.00	0.00	0	341.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12193		0.12193		0.12217	0.12217		17.32	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12459		0.12459		0.12485	0.12485		17.53	0.00	0.00	0	0.00
€ / R	On 23/01/2017	Any day expiry			14.40870		14.40870		14.36350	14.36350		18.82	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.41400		14.41400		14.36830	14.36830		18.57	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.43210		14.43210		14.38880	14.38880		17.89	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.50650		14.50650		14.47240	14.47240		17.38	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.52040		14.52040		14.48580	14.48580		17.26	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.56540		14.56540		14.52920	14.52920		17.23	0.00	291,308.00	20	85,964.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	92.85830		0.09286		100.91080	0.10091	92.858	16.81	0.17	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	71.80090		0.07180		69.50230	0.06950	71.801	19.87	0.13	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.57230		14.57230		14.53580	14.53580		17.27	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.63380		14.63380		14.59360	14.59360		17.35	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.68610		14.68610		14.64100	14.64100		17.35	0.00	0.00	0	43.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.91620		14.91620		14.87260	14.87260		17.41	0.00	0.00	0	80,086.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.24110		15.24110		15.19920	15.19920		17.61	0.00	0.00	0	1,391.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.57360		15.57360		15.51520	15.51520		17.71	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.14805		97.14805		97.32451	97.32451			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.21178		94.21178		94.39858	94.39858			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.98150		92.98150		93.18130	93.18130			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.10094		95.10094		95.31269	95.31269			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.80847		98.80847		99.02862	99.02862			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.40111		97.40111		97.63196	97.63196			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			99.61176		99.61176		99.61335	99.61335			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.63275		99.63275		99.63593	99.63593			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.87681		99.87681		99.88098	99.88098			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.89843		99.89843		99.90252	99.90252			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 18/12/2017	Interest Rate Swap	99.90593	99.90593	99.90593	99.91010	99.91010				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.18273	99.18273	99.18273	99.18689	99.18689				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.83030	98.83030	98.83030	98.83577	98.83577				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.86872	98.86872	98.86872	98.87672	98.87672				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.36000	99.36000	99.36000	99.36000	99.36000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.86384	99.86384	99.86384	99.84780	99.84780				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.50036	97.50036	97.50036	97.53612	97.53612				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.80359	96.80359	96.80359	96.83945	96.83945				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.07286	96.07286	96.07286	96.10531	96.10531				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.31448	96.31448	96.31448	96.34275	96.34275				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.54389	98.54389	98.54389	98.57271	98.57271				0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.72860	98.72860	98.72860	98.76472	98.76472				0.00	0.00	0	0.00
AL37	On 02/02/2017	Index Future	517.27700	517.27700	517.27700	516.16400	516.16400				0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	527.20900	527.20900	527.20900	526.08000	526.08000				0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	537.64000	537.64000	537.64000	536.48500	536.48500				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	548.63500	548.63500	548.63500	547.47200	547.47200				0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	602.30900	602.30900	602.30900	600.02400	600.02400				0.00	12,046,180.00	2	2.00
AL7T	On 04/05/2017	Index Future	613.87400	613.87400	613.87400	611.55100	611.55100				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	626.01900	626.01900	626.01900	623.64600	623.64600				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	638.82200	638.82200	638.82200	636.41900	636.41900				0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	547.82300	547.82300	547.82300	545.14700	545.14700				0.00	0.00	0	754.00
ALBI	On 04/05/2017	Index Future	558.34200	558.34200	558.34200	555.62000	555.62000				0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	569.38800	569.38800	569.38800	566.60900	566.60900				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	581.03300	581.03300	581.03300	578.21400	578.21400				0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.20410	10.20410	10.20410	10.21240	10.21240			14.44	0.00	0.00	0	22,312.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.37210	10.37210	10.37210	10.37710	10.37710			14.57	0.00	0.00	0	124.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.52590	10.52590	10.52590	10.53220	10.53220			14.24	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.67960	10.67960	10.67960	10.67590	10.67590			13.99	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.42320	10.42320	10.42320	10.39690	10.39690			15.95	0.00	0.00	0	237.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.63120	10.63120	10.63120	10.59940	10.59940			16.16	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.82060	10.82060	10.82060	10.79050	10.79050			15.76	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.58520	13.58520	13.58520	13.54380	13.54380			17.36	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.92910	13.92910	13.92910	13.88010	13.88010			17.95	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.25070	14.25070	14.25070	14.20170	14.20170			18.29	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.97940	1.97940	1.97940	1.96560	1.96560			17.81	0.00	0.00	0	10.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 19/06/2017	Foreign Exchange Future		1.99210	1.99210		1.97860	1.97860		17.77	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		2.00770	2.00770		1.99490	1.99490		17.31	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		1.95920	1.95920		1.96010	1.96010		17.37	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.00700	2.00700		2.00710	2.00710		17.56	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		133.87691	133.87691		133.87711	133.87711			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		10.28801	81.01503		10.35945	80.54875			0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future		10.36178	78.77726		10.43544	78.30277			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.42939	80.33606		10.50553	79.85167			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.49402	78.18528		10.57229	77.69329			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		10.41183	85.48446		10.48320	84.94668			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.48490	82.86330		10.55847	82.31613			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.55115	84.50325		10.62713	83.94460			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.61344	81.96979		10.69151	81.40218			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		545.70900	545.70900		543.06600	543.06600			0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI		556.18800	556.18800		553.49900	553.49900			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		567.19200	567.19200		564.44600	564.44600			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		578.79200	578.79200		576.00600	576.00600			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.76770	1.76770		1.75620	1.75620		17.78	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.80130	1.80130		1.78900	1.78900		18.09	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.83090	1.83090		1.81900	1.81900		18.40	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
I2025	On 02/02/2017	Bond Future		126.63099	126.63099		126.62960	126.62960			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future		129.07035	129.07035		129.07017	129.07017			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		130.29719	130.29719		130.29620	130.29620			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		132.96983	132.96983		132.97255	132.97255			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		105.80623	105.80623		105.80493	105.80493			0.00	0.00	0	6,033.00
I2033	On 04/05/2017	Bond Future		106.80384	106.80384		106.80370	106.80370			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		108.92328	108.92328		108.92241	108.92241			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		110.07454	110.07454		110.07665	110.07665			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		129.97238	129.97238		129.97086	129.97086			0.00	0.00	0	22,725.00
I2038	On 04/05/2017	Bond Future		132.47607	132.47607		132.47585	132.47585			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		133.60358	133.60358		133.60270	133.60270			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		136.34417	136.34417		136.34692	136.34692			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		131.62930	131.62930		131.07928	131.07928			0.00	131,629,300.00	1,000	19,398.00
I2046	On 04/05/2017	Bond Future		132.63481	132.63481		132.07536	132.07536			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		135.26704	135.26704		134.69576	134.69576			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		136.44684	136.44684		135.86750	135.86750			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		137.96370	137.96370		137.96210	137.96210			0.00	0.00	0	25,020.00
I2050	On 04/05/2017	Bond Future		140.62130	140.62130		140.62098	140.62098			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		141.74809	141.74809		141.74679	141.74679			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		144.65544	144.65544		144.65815	144.65815			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		246.38100	246.38100		246.30000	246.30000			0.00	0.00	0	1,031.00
IGOV	On 04/05/2017	Index Future		251.12700	251.12700		251.04700	251.04700			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		256.11000	256.11000		256.02700	256.02700			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future		261.36300	261.36300		261.28500	261.28500			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		664.39800	664.39800		664.27400	664.27400			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
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

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 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			0.13070		0.13070		0.12990	0.12990			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13070		0.13070		0.12990	0.12990			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.13080		0.13080		0.13000	0.13000			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.68450		9.68450		9.68700	9.68700		15.13	0.00	0.00	0	238.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.83740		9.83740		9.83510	9.83510		15.31	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.97570		9.97570		9.97640	9.97640		15.25	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.29370		1.29370		1.28710	1.28710			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.31580		1.31580		1.30880	1.30880			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.33270		1.33270		1.32580	1.32580			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.21500		1.21500		1.22860	1.22860			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.21830		1.21830		1.23180	1.23180			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.22160		1.22160		1.23500	1.23500			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06310		1.06310		1.06750	1.06750			0.00	0.00	0	743.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06870		1.06870		1.07300	1.07300			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07420		1.07420		1.07850	1.07850			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.63909		113.55423		8.70010	113.12338		9.06	0.00	22,710,846.00	200	116,613.00
R186	On 02/02/2017	Bond Future	8.00	Call	22.44000		0.02244		15.99000	0.01599	22.440	8.75	0.03	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	280.39000		0.28039		214.44000	0.21444	280.390	8.87	0.21	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	383.08000		0.38308		296.87000	0.29687	383.080	8.89	0.27	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	817.19000		0.81719		657.74000	0.65774	817.190	8.94	0.46	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	883.32000		0.88332		714.11000	0.71411	883.320	8.95	0.48	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	352.03000		0.35203		490.98000	0.49098	352.030	9.02	0.25	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	303.17000		0.30317		428.96000	0.42896	303.170	9.03	0.22	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	233.81000		0.23381		339.15000	0.33915	233.810	9.05	0.18	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	159.16000		0.15916		239.39000	0.23939	159.160	9.07	0.13	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	100.03000		0.10003		157.00000	0.15700	100.030	9.12	0.09	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	13.12000		0.01312		24.60000	0.02460	13.120	9.29	0.01	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	6.03000		0.00603		12.06000	0.01206	6.030	9.35	0.01	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.67455		115.73460		8.73789	115.29661		8.82	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.70130		112.71994		8.76736	112.27253		9.14	0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.71723		115.02641		8.78554	114.57313			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 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	294.30236		294.30236		294.29878	294.29878			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future	299.97155		299.97155		299.97088	299.97088			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future	299.01602		299.01602		299.01327	299.01327			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future	305.14973		305.14973		305.15562	305.15562			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	242.86440		242.86440		242.86186	242.86186			0.00	0.00	0	36,248.00
R202	On 04/05/2017	Bond Future	247.54293		247.54293		247.54229	247.54229			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	248.78591		248.78591		248.78370	248.78370			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future	253.88877		253.88877		253.89381	253.89381			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	8.33443		100.68091		8.40577	100.35319		6.44	0.00	0.00	0	18,877.00
R2023	On 04/05/2017	Bond Future	8.36242		98.68204		8.43737	98.34899		6.46	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.37798		100.63459		8.45726	100.29430		6.24	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future	8.38494		98.75958		8.46812	98.41517			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	7.70680		103.60446		7.68571	103.61666		0.61	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future	7.54355		101.42104		7.50501	101.43449		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	9.06518		92.11865		9.13118	91.65057			0.00	0.00	0	23,005.00
R2030	On 04/05/2017	Bond Future	9.10884		93.88760		9.17693	93.41142			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.14699		91.73825		9.21751	91.25203			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future	9.17245		93.61557		9.24490	93.12219			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	9.19571		95.27899		9.26173	94.77662		12.46	0.00	0.00	0	19,304.00
R2032	On 04/05/2017	Bond Future	9.23871		92.94962		9.30671	92.43853		12.78	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.27504		94.78890		9.34527	94.26711		12.70	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	9.30514		92.56822		9.37724	92.03844			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	9.30623		100.17500		9.38234	99.53733			0.00	5,509,625.00	55	7,756.00
R2035	On 04/05/2017	Bond Future	9.34837		97.59558		9.42666	96.94663			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.38453		99.52673		9.46527	98.86432			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.41697		97.05803		9.49981	96.38489			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035		On 28/02/2035	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2037		On 02/02/2017	Bond Future	9.37045	92.36198		9.44145	91.76773		14.55	0.00	0.00	0	47,873.00
R2037		On 04/05/2017	Bond Future	9.41561	94.13557		9.48860	93.53084		14.31	0.00	0.00	0	0.00
R2037		On 03/08/2017	Bond Future	9.45622	91.74069		9.53147	91.12348		14.92	0.00	0.00	0	0.00
R2037		On 02/11/2017	Bond Future	9.48582	93.61823		9.56290	92.99102			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	7.78701	101.40392		7.82870	101.33250		1.91	0.00	0.00	0	30,150.00
R204		On 04/05/2017	Bond Future	7.79245	103.35101		7.84039	103.27923		1.68	0.00	0.00	0	0.00
R204		On 03/08/2017	Bond Future	7.74928	101.35430		7.80700	101.28044		1.57	0.00	0.00	0	0.00
R204		On 02/11/2017	Bond Future	7.61741	103.42805		7.68582	103.35561			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	9.38017	96.61035		9.45618	95.92320		15.21	0.00	0.00	0	8,238.00
R2040		On 04/05/2017	Bond Future	9.42409	98.46555		9.50220	97.76615		14.96	0.00	0.00	0	0.00
R2040		On 03/08/2017	Bond Future	9.46356	95.90589		9.54404	95.19204		15.60	0.00	0.00	0	0.00
R2040		On 02/11/2017	Bond Future	9.49232	97.86867		9.57473	97.14298			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	9.38476	93.97133		9.46073	93.27339		15.92	0.00	0.00	0	20,374.00
R2044		On 04/05/2017	Bond Future	9.42685	95.77585		9.50486	95.06543		15.68	0.00	0.00	0	0.00
R2044		On 03/08/2017	Bond Future	9.46461	93.28818		9.54491	92.56313		16.35	0.00	0.00	0	0.00
R2044		On 02/11/2017	Bond Future	9.49207	95.19741		9.57423	94.46021			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	9.38011	97.52928		9.45612	96.81322		15.77	0.00	15,799,743.36	162	68,475.00
R2048		On 04/05/2017	Bond Future	9.41819	94.96244		9.49617	94.23365		16.28	0.00	0.00	0	0.00
R2048		On 03/08/2017	Bond Future	9.45094	96.84147		9.53111	96.09766		16.21	0.00	0.00	0	0.00
R2048		On 02/11/2017	Bond Future	9.48031	94.38137		9.56236	93.62498			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	7.92837	98.70629		7.96456	98.61414		3.10	0.00	0.00	0	74,783.00
R207	8.91	On 02/02/2017	Bond Future	Call	2,462.04000	2.46204	2,369.98000	2.36998	2,462.040	3.22	1.00	0.00	0	62.00
R207		On 04/05/2017	Bond Future	7.95087	100.60157		7.99039	100.50863		2.84	0.00	0.00	0	0.00
R207		On 03/08/2017	Bond Future	7.94742	98.94811		7.99172	98.85271		2.81	0.00	0.00	0	0.00
R207	8.19	On 03/08/2017	Bond Future	Call	1,106.76000	1.10676	1,051.97000	1.05197	1,106.760	2.80	0.60	0.00	0	51.00
R207		On 02/11/2017	Bond Future	7.89679	100.97270		7.94505	100.87819			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

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	On 02/02/2017	Bond Future			8.02712		97.97043		8.08338	97.78085		4.42	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future			8.04593		96.44886		8.10604	96.25662		4.28	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.04653		98.35737		8.11151	98.16070		4.14	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.02600		96.96584		8.09538	96.76796			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			9.26458		75.42647		9.33552	74.92901		14.43	0.00	11,012,264.62	146	66,471.00
R209	On 04/05/2017	Bond Future			9.30313		73.72407		9.37593	73.21784		14.87	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future	8.93	Call	1,303.06000		1.30306		1,146.48000	1.14648	1,303.060	14.60	0.34	44,774,062.13	1,780	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,302.25000		2.30225		2,560.05000	2.56005	2,302.250	14.79	0.47	61,450,248.93	1,780	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,440.39000		1.44039		1,630.41000	1.63041	1,440.390	14.98	0.34	56,842,129.20	2,260	1,130.00
R209	On 03/08/2017	Bond Future			9.33576		75.18295		9.41063	74.66622		14.88	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.36293		73.56956		9.43955	73.04436			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			185.61603		185.61603		185.61407	185.61407			0.00	0.00	0	1,779.00
R210	On 04/05/2017	Bond Future			186.87203		186.87203		186.87185	186.87185			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.58065		190.58065		190.57907	190.57907			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			192.07218		192.07218		192.07611	192.07611			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			145.65638		145.65638		145.65462	145.65462			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			148.46221		148.46221		148.46195	148.46195			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.37511		149.37511		149.37380	149.37380			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			152.43918		152.43918		152.44215	152.44215			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			9.08536		86.71525		9.14632	86.29401		12.16	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future			9.12329		84.82878		9.18602	84.40028		12.48	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.15476		86.50725		9.21954	86.06969		12.45	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.18222		84.72391		9.24867	84.27987			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	9.32980		75.91622		9.40075	75.39334		15.20	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.36656		74.07597		9.43929	73.54384		15.68	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.39795		75.54174		9.47269	74.99854		15.65	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.42598		73.78786		9.50239	73.23575			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	22,833.60000	22,833.60000		22,756.69000	22,756.69000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.57120	9.57120		9.55540	9.55540			14.94	0.00	0.00	0	35.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.75300	9.75300		9.73390	9.73390			15.13	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.55670	3.55670		3.56650	3.56650			20.36	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.52870	3.52870		3.54320	3.54320			19.03	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33370	1.33370		1.31770	1.31770				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.27690	1.27690		1.26000	1.26000				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.22630	1.22630		1.21070	1.21070				0.00	0.00	0	0.00
Total for Derivatives :												815,478,467.46	40,191	3,151,375.00
Grand Total:												815,478,467.46	40,191	3,151,375.00