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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/01/2017

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 30/01/2017	Any day expiry	13.59300	13.59300		13.47460	13.47460		21.22	0.00	28,736,540.00	2,114	0.00	
\$ / R	On 31/01/2017	Any day expiry	13.59520	13.59520		13.47460	13.47460		21.74	0.00	0.00	0	2,339.00	
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	556.42710	0.55643	682.27120	0.68227	556.427	36.13	0.98	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	0.06270	0.00006	0.41680	0.00042	0.063	60.07	0.00	0.00	0	210.00
\$ / R	On 10/02/2017	Any day expiry			13.61360	13.61360	13.49570	13.49570		19.34	0.00	0.00	0	0.00
\$ / R	On 10/02/2017	Any day expiry	13.80	Call	109.06050	0.10906	79.44240	0.07944	109.060	19.78	0.35	0.00	0	20,000.00
\$ / R	On 17/02/2017	Any day expiry			13.63060	13.63060	13.51250	13.51250		18.46	0.00	0.00	0	788.00
\$ / R	On 17/02/2017	Any day expiry	13.61	Put	210.80120	0.21080	279.30790	0.27931	210.801	18.31	0.48	0.00	0	50,000.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	733.65010	0.73365	844.66620	0.84467	733.650	20.38	0.86	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	13.98360	0.01398	9.55510	0.00956	13.984	25.53	0.05	0.00	0	1,500.00
\$ / R	On 22/02/2017	Any day expiry			13.64270	13.64270	13.52450	13.52450		17.85	0.00	0.00	0	0.00
\$ / R	On 22/02/2017	Any day expiry	13.85	Call	164.68850	0.16469	131.58050	0.13158	164.688	18.53	0.38	0.00	0	5,000.00
\$ / R	On 23/02/2017	Any day expiry			13.64510	13.64510	13.52700	13.52700		17.83	0.00	0.00	0	0.00
\$ / R	On 23/02/2017	Any day expiry	13.30	Call	446.72950	0.44673	370.88890	0.37089	446.729	17.05	0.73	49,864,151.95	5,000	45,000.00
\$ / R	On 23/02/2017	Any day expiry	13.46	Put	159.94410	0.15994	214.21870	0.21422	159.944	17.41	0.37	0.00	0	36,000.00
\$ / R	On 23/02/2017	Any day expiry	13.60	Call	270.06250	0.27006	217.71800	0.21772	270.063	17.72	0.54	0.00	0	90,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 23/02/2017	Any day expiry	13.90	Call	155.11340	0.15511	124.26200	0.12426	155.113	18.68	0.36	0.00	0	45,000.00
\$ / R	On 24/02/2017	Any day expiry			13.64760	13.64760	13.52940	13.52940		17.82	0.00	0.00	0	3,920.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	181.23560	0.18124	238.28990	0.23829	181.236	17.51	0.40	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	9.58380	0.00958	9.27330	0.00927	9.584	21.89	0.03	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			13.65480	13.65480	13.53660	13.53660		17.49	0.00	0.00	0	2,815.00
\$ / R	On 28/02/2017	Any day expiry			13.65730	13.65730	13.53900	13.53900		17.54	0.00	24,808,310.20	1,815	2,499.00
\$ / R	On 01/03/2017	Any day expiry			13.65970	13.65970	13.54150	13.54150		17.59	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.69020	13.69020	13.57190	13.57190		17.58	0.00	802,779,637.80	58,639	362,840.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	6.19640	0.00620	9.48760	0.00949	6.196	16.93	0.02	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	14.41380	0.01441	24.19260	0.02419	14.414	16.15	0.05	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	33.53090	0.03353	48.50580	0.04851	33.531	16.21	0.09	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	69.14900	0.06915	95.32400	0.09532	69.149	16.28	0.17	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	75.44320	0.07544	103.04400	0.10304	75.443	16.34	0.18	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	77.62870	0.07763	105.70940	0.10571	77.629	16.36	0.18	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	91.68630	0.09169	122.71210	0.12271	91.686	16.47	0.21	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	104.67600	0.10468	138.22290	0.13822	104.676	16.56	0.23	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	118.86580	0.11887	154.98360	0.15498	118.866	16.65	0.25	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	574.48630	0.57449	494.91560	0.49492	574.486	16.75	0.73	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	134.28630	0.13429	173.01560	0.17302	134.286	16.75	0.27	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	137.52090	0.13752	176.77640	0.17678	137.521	16.77	0.28	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	344.02480	0.34402	288.32420	0.28832	344.025	17.49	0.53	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	320.96660	0.32097	269.16110	0.26916	320.967	17.58	0.51	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	244.80700	0.24481	203.45800	0.20346	244.807	18.19	0.41	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	213.21990	0.21322	176.50650	0.17651	213.220	18.49	0.37	101,986.95	20	521.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	523.01990	0.52302	604.60650	0.60461	523.020	18.49	0.63	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	595.26590	0.59527	681.07890	0.68108	595.266	18.79	0.67	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	158.91800	0.15892	130.61480	0.13061	158.918	19.12	0.29	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	139.97230	0.13997	114.48520	0.11449	139.972	19.39	0.26	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	749.77230	0.74977	842.58520	0.84259	749.772	19.39	0.74	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	121.52510	0.12153	98.64010	0.09864	121.525	19.69	0.23	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	831.32510	0.83133	926.74010	0.92674	831.325	19.69	0.77	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	114.58260	0.11458	92.92250	0.09292	114.583	19.79	0.22	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	864.38260	0.86438	961.02250	0.96102	864.383	19.79	0.78	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	104.88160	0.10488	84.95380	0.08495	104.882	19.94	0.21	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	87.82270	0.08782	71.00070	0.07100	87.823	20.25	0.18	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	59.72750	0.05973	48.19000	0.04819	59.728	20.91	0.13	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	57.13190	0.05713	46.02920	0.04603	57.132	20.98	0.12	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	53.05750	0.05306	42.45200	0.04245	53.058	21.11	0.11	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	50.01260	0.05001	39.78660	0.03979	50.013	21.21	0.11	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	42.84940	0.04285	33.82000	0.03382	42.849	21.43	0.09	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,574.50480	1.57450	1,685.46570	1.68547	1,574.505	21.65	0.92	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,697.87920	1.69788	1,810.23690	1.81024	1,697.879	21.88	0.93	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	23.07830	0.02308	18.20230	0.01820	23.078	22.09	0.05	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	22.33570	0.02234	17.61860	0.01762	22.336	22.13	0.05	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,025.89860	2.02590	2,140.82730	2.14083	2,025.899	22.48	0.96	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,064.87840	2.06488	2,180.02830	2.18003	2,064.878	22.55	0.96	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	13.66860	0.01367	10.82460	0.01082	13.669	22.66	0.03	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	9.86140	0.00986	7.84520	0.00785	9.861	23.01	0.03	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	6.90110	0.00690	5.52720	0.00553	6.901	23.39	0.02	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	4.67170	0.00467	4.75970	0.00476	4.672	24.07	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,064.05620	3.06406	3,182.48370	3.18248	3,064.056	25.42	0.99	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	3.94850	0.00395	4.10540	0.00411	3.949	26.77	0.01	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	3.67580	0.00368	3.86030	0.00386	3.676	28.45	0.01	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	1.19880	0.00120	0.91870	0.00092	1.199	31.10	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	1.17840	0.00118	0.90280	0.00090	1.178	31.10	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.44300	0.00044	0.33350	0.00033	0.443	31.10	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.22290	0.00022	0.16590	0.00017	0.223	31.10	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00430	0.00000	0.00300	0.00000	0.004	31.10	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.73080	13.73080	13.61250	13.61250		17.65	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	268.03060	0.26803	316.87020	0.31687	268.031	17.19	0.39	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	48.98130	0.04898	38.43790	0.03844	48.981	21.50	0.09	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.73590	13.73590	13.61760	13.61760		17.69	0.00	0.00	0	4,019.00
\$ / R	On 11/04/2017	Any day expiry			13.76360	13.76360	13.64510	13.64510		17.61	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.76610	13.76610	13.64760	13.64760		17.61	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	479.15280	0.47915	415.87830	0.41588	479.153	17.45	0.56	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	424.50400	0.42450	367.94940	0.36795	424.504	17.68	0.51	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	542.51430	0.54251	611.07920	0.61108	542.514	18.11	0.55	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	14.92880	0.01493	12.05780	0.01206	14.929	24.19	0.03	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.76860	13.76860	13.65010	13.65010		17.63	0.00	0.00	0	394.00
\$ / R	On 18/04/2017	Any day expiry			13.78110	13.78110	13.66270	13.66270		17.64	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.78860	13.78860	13.67020	13.67020		17.68	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.79870	13.79870	13.68020	13.68020		17.63	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	315.80520	0.31581	364.41540	0.36442	315.805	17.11	0.38	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	468.76930	0.46877	529.88690	0.52989	468.769	17.63	0.48	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	657.63210	0.65763	729.16370	0.72916	657.632	18.34	0.58	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	148.40430	0.14840	125.32070	0.12532	148.404	20.56	0.20	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	82.76940	0.08277	68.16420	0.06816	82.769	21.78	0.12	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	33.43250	0.03343	26.55840	0.02656	33.433	23.42	0.05	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.80620	13.80620	13.68780	13.68780		17.64	0.00	0.00	0	2,200.00
\$ / R	On 26/05/2017	Any day expiry			13.87750	13.87750	13.75860	13.75860		17.72	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	360.57710	0.36058	409.91660	0.40992	360.577	17.16	0.37	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	113.95990	0.11396	97.79690	0.09780	113.960	21.73	0.14	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.93870	13.93870	13.81930	13.81930		17.79	0.00	67,769,959.40	4,862	200,564.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	130.74340	0.13074	155.42190	0.15542	130.743	16.27	0.17	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	201.99240	0.20199	234.24690	0.23425	201.992	16.49	0.23	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	550.73950	0.55074	609.83050	0.60983	550.739	17.60	0.45	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	572.87240	0.57287	633.45550	0.63346	572.872	17.67	0.46	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	648.20070	0.64820	713.08250	0.71308	648.201	17.89	0.49	0.00	0	69,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	715.94170	0.71594	783.73440	0.78373	715.942	18.09	0.52	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	728.58050	0.72858	796.89050	0.79689	728.581	18.13	0.53	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	760.60310	0.76060	830.18080	0.83018	760.603	18.22	0.54	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	793.21370	0.79321	864.03540	0.86404	793.214	18.32	0.55	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	491.75760	0.49176	443.91150	0.44391	491.758	18.37	0.44	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	860.14890	0.86015	933.37760	0.93338	860.149	18.50	0.57	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	417.59790	0.41760	375.26510	0.37527	417.598	18.82	0.39	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,272.19250	1.27219	1,357.93860	1.35794	1,272.193	19.55	0.69	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	228.81810	0.22882	202.46500	0.20247	228.818	20.49	0.24	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,774.84530	1.77485	1,869.41720	1.86942	1,774.845	20.63	0.78	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	176.26550	0.17627	155.26010	0.15526	176.265	21.05	0.19	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,017.56550	2.01757	2,115.96010	2.11596	2,017.565	21.05	0.81	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	168.07910	0.16808	147.93640	0.14794	168.079	21.16	0.18	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	166.94350	0.16694	146.91930	0.14692	166.943	21.17	0.18	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	151.89330	0.15189	133.47470	0.13347	151.893	21.38	0.16	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	142.05290	0.14205	124.69940	0.12470	142.053	21.53	0.16	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	132.90720	0.13291	116.55700	0.11656	132.907	21.68	0.15	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	127.73530	0.12774	111.95620	0.11196	127.735	21.77	0.14	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	94.18900	0.09419	83.72740	0.08373	94.189	22.47	0.11	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	45.85540	0.04586	39.29460	0.03929	45.855	25.16	0.05	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	30.04790	0.03005	25.49670	0.02550	30.048	25.16	0.04	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	11.77720	0.01178	9.78960	0.00979	11.777	25.16	0.02	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.96170	13.96170	13.84210	13.84210		17.81	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	395.45560	0.39546	445.08170	0.44508	395.456	17.10	0.36	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	144.64170	0.14464	127.67670	0.12768	144.642	21.64	0.15	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.96680	13.96680	13.84710	13.84710		17.81	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.99740	13.99740	13.87750	13.87750		17.85	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	638.33970	0.63834	700.41850	0.70042	638.340	17.77	0.47	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	71.89280	0.07189	65.56000	0.06556	71.893	24.57	0.07	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.02040	14.02040	13.90020	13.90020		17.85	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			14.03060	14.03060	13.91040	13.91040		17.90	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	299.34440	0.29934	337.80220	0.33780	299.344	16.70	0.28	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	591.58590	0.59159	541.96880	0.54197	591.586	18.32	0.47	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			14.03570	14.03570	13.91540	13.91540		17.91	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	420.67860	0.42068	471.03100	0.47103	420.679	17.06	0.35	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	164.91540	0.16492	148.21570	0.14822	164.915	21.71	0.16	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			14.04590	14.04590	13.92550	13.92550		17.89	0.00	0.00	0	500.00
\$ / R	On 29/08/2017	Any day expiry			14.12030	14.12030	13.99890	13.99890		17.95	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	446.02130	0.44602	494.79180	0.49479	446.021	17.05	0.34	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	190.28100	0.19028	172.44110	0.17244	190.281	21.88	0.16	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.17160	14.17160	14.04950	14.04950		17.99	0.00	20,265,388.00	1,430	12,415.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	207.62240	0.20762	236.36820	0.23637	207.622	16.43	0.19	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	277.24540	0.27725	311.29620	0.31130	277.245	16.62	0.24	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	417.10220	0.41710	461.36330	0.46136	417.102	16.93	0.31	0.00	0	500.00

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	13.75	Put	577.95200	0.57795	631.86130	0.63186	577.952	17.40	0.39	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	583.00590	0.58301	637.14260	0.63714	583.006	17.42	0.39	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	838.97140	0.83897	903.28320	0.90328	838.971	18.10	0.48	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	900.39860	0.90040	966.83300	0.96683	900.399	18.24	0.50	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	996.07770	0.99608	1,065.57700	1.06558	996.078	18.46	0.53	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	273.94650	0.27395	249.11780	0.24912	273.947	21.19	0.22	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	227.29390	0.22729	206.25180	0.20625	227.294	21.69	0.18	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	207.48740	0.20749	190.59600	0.19060	207.487	21.94	0.17	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	205.20970	0.20521	188.51840	0.18852	205.210	22.00	0.17	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	148.21390	0.14821	136.54300	0.13654	148.214	23.79	0.12	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.19470	14.19470	14.07230	14.07230		18.06	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	464.65000	0.46465	513.10760	0.51311	464.650	17.03	0.33	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	211.35910	0.21136	195.54650	0.19555	211.359	22.10	0.17	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.26140	14.26140	14.13800	14.13800		18.08	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.27170	14.27170	14.14820	14.14820		18.10	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	483.26770	0.48327	529.03830	0.52904	483.268	17.05	0.33	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	234.94460	0.23494	215.33940	0.21534	234.945	22.49	0.17	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.35420	14.35420	14.22980	14.22980		18.18	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	500.75430	0.50075	544.20400	0.54420	500.754	17.06	0.32	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	262.35330	0.26235	240.74600	0.24075	262.353	22.76	0.18	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.40590	14.40590	14.28080	14.28080		18.21	0.00	0.00	0	15,497.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	77.00380	0.07700	98.22790	0.09823	77.004	14.63	0.08	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	405.95410	0.40595	444.93640	0.44494	405.954	16.84	0.27	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	450.48250	0.45048	491.45620	0.49146	450.483	16.94	0.29	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	749.05780	0.74906	804.66240	0.80466	749.058	17.65	0.40	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	798.25770	0.79826	855.47650	0.85548	798.258	17.78	0.41	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	831.88280	0.83188	890.15930	0.89016	831.883	17.86	0.42	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	848.94200	0.84894	907.73830	0.90774	848.942	17.90	0.43	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,040.05810	1.04006	1,103.86050	1.10386	1,040.058	18.35	0.48	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,058.73940	1.05874	1,123.05180	1.12305	1,058.739	18.39	0.49	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	483.92520	0.48393	446.56950	0.44657	483.925	20.63	0.30	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	431.12280	0.43112	397.17330	0.39717	431.123	20.99	0.27	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	390.70600	0.39071	359.43900	0.35944	390.706	21.31	0.25	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	349.88730	0.34989	321.40270	0.32140	349.887	21.67	0.23	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	345.01570	0.34502	317.22660	0.31723	345.016	21.72	0.22	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	341.41580	0.34142	314.41130	0.31441	341.416	21.75	0.22	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	336.69180	0.33669	310.71780	0.31072	336.692	21.80	0.22	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	268.84320	0.26884	248.07090	0.24807	268.843	23.12	0.18	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.41620	14.41620	14.29100	14.29100		18.22	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	512.26590	0.51227	555.58100	0.55558	512.266	17.07	0.31	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	278.16770	0.27817	256.87250	0.25687	278.168	23.05	0.18	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.64220	14.64220	14.50890	14.50890		18.59	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.87990	14.87990	14.73310	14.73310		18.94	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	658.11130	0.65811	711.04120	0.71104	658.111	17.63	0.30	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			13.69020		13.69020		13.57190	13.57190		17.58	0.00	876,172.80	64	462.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.93870		13.93870		13.81930	13.81930		17.79	0.00	278,774.00	20	44.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.17160		14.17160		14.04950	14.04950		17.99	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			17.01730		17.01730		16.92970	16.92970		27.28	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			17.10310		17.10310		17.01930	17.01930		21.02	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.15130		17.15130		17.06540	17.06540		20.54	0.00	97,625,199.60	5,692	48,250.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	548.96540		0.54897		514.44860	0.51445	548.965	20.32	0.56	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	125.41250		0.12541		119.74930	0.11975	125.413	23.20	0.18	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	74.28000		0.07428		71.41100	0.07141	74.280	24.10	0.11	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	13.21330		0.01321		13.59400	0.01359	13.213	28.89	0.02	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.21850		17.21850		17.12930	17.12930		20.30	0.00	0.00	0	162.00
£ / R	On 13/04/2017	Any day expiry			17.26510		17.26510		17.17800	17.17800		20.32	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			17.30770		17.30770		17.22320	17.22320		20.27	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			17.31830		17.31830		17.23460	17.23460		20.27	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.50800		17.50800		17.42070	17.42070		19.69	0.00	17,613,048.00	1,006	22,310.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.84610		17.84610		17.75680	17.75680		19.16	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.19180		18.19180		18.09840	18.09840		18.83	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11995		0.11995		0.11810	0.11810		23.27	0.00	0.00	0	362.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12271		0.12271		0.12084	0.12084		18.78	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12538		0.12538		0.12347	0.12347		16.00	0.00	0.00	0	0.00
€ / R	On 31/01/2017	Any day expiry			14.49030		14.49030		14.42370	14.42370		22.52	0.00	0.00	0	12.00
€ / R	On 06/02/2017	Any day expiry			14.50200		14.50200		14.43900	14.43900		17.40	0.00	0.00	0	349.00
€ / R	On 24/02/2017	Any day expiry			14.55750		14.55750		14.49520	14.49520		16.41	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.57050		14.57050		14.50820	14.50820		16.23	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.61640		14.61640		14.55140	14.55140		16.30	0.00	52,063,616.80	3,562	80,297.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	38.67990		0.03868		48.92880	0.04893	38.680	15.58	0.10	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	41.60460		0.04160		36.81380	0.03681	41.605	19.72	0.09	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.62360		14.62360		14.55810	14.55810		16.36	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.68060		14.68060		14.61140	14.61140		16.41	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.72470		14.72470		14.65860	14.65860		16.58	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.95580		14.95580		14.88970	14.88970		16.80	0.00	21,117,589.60	1,412	79,598.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.28100		15.28100		15.21370	15.21370		17.03	0.00	16,900,786.00	1,106	1,402.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.61750		15.61750		15.54670	15.54670		17.21	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.42383		98.42383		98.04896	98.04896			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.53029		95.53029		95.14414	95.14414			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.34870		94.34870		93.94889	93.94889			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.50979		96.50979		96.09873	96.09873			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.24395		100.24395		99.82616	99.82616			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			98.87938		98.87938		98.44735	98.44735			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	100.00287		100.00287		100.00285	100.00285			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.61745		99.61745		99.61692	99.61692			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.66005		99.66005		99.65365	99.65365			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.93559		99.93559		99.91942	99.91942			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.99592		99.99592		99.96922	99.96922			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.96431		99.96431		99.94862	99.94862			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.27919		99.27919		99.25247	99.25247			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.95943		98.95943		98.91917	98.91917			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.04120		99.04120		98.98527	98.98527			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.56000		99.56000		99.50000	99.50000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	100.08233		100.08233		100.02099	100.02099			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.01913		98.01913		97.84945	97.84945			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.36409		97.36409		97.17733	97.17733			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.67890		96.67890		96.47348	96.47348			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.97026		96.97026		96.74539	96.74539			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.24509		99.24509		99.00524	99.00524			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.46991		99.46991		99.21882	99.21882			0.00	0.00	0	0.00
AL37	On 02/02/2017	Index Future	513.05700		513.05700		514.74100	514.74100			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	522.85800		522.85800		524.58400	524.58400			0.00	31,371,480.00	6	1.00
AL37	On 03/08/2017	Index Future	533.14000		533.14000		534.91400	534.91400			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	543.94400		543.94400		545.77100	545.77100			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	591.85300		591.85300		595.10100	595.10100			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	603.15900		603.15900		606.48000	606.48000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	615.02100		615.02100		618.42300	618.42300			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	627.48300		627.48300		630.97500	630.97500			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	537.66900		537.66900		540.76400	540.76400			0.00	677,462,940.00	126	29.00
ALBI	On 04/05/2017	Index Future	547.94000		547.94000		551.10400	551.10400			0.00	690,404,400.00	126	548.00
ALBI	On 03/08/2017	Index Future	558.71600		558.71600		561.95600	561.95600			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	570.03800		570.03800		573.36200	573.36200			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.31540		10.31540		10.24750	10.24750		13.77	0.00	2,063,080.00	200	22,509.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.48020		10.48020		10.41230	10.41230		13.82	0.00	0.00	0	125.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.63780		10.63780		10.56800	10.56800		13.73	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.79820		10.79820		10.72670	10.72670		13.53	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.42630		10.42630		10.35380	10.35380		15.34	0.00	0.00	0	106.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.62810		10.62810		10.55500	10.55500		15.44	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.81890		10.81890		10.74450	10.74450		15.16	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
CHF / R	On 13/03/2017	Foreign Exchange Future	13.72200	13.72200	13.62360	13.62360	16.74	0.00	0.00	0	1,356.00			
CHF / R	On 19/06/2017	Foreign Exchange Future	14.05690	14.05690	13.95680	13.95680	17.14	0.00	0.00	0	0.00			
CHF / R	On 18/09/2017	Foreign Exchange Future	14.38080	14.38080	14.27750	14.27750	17.43	0.00	0.00	0	0.00			
CNH / R	On 13/03/2017	Foreign Exchange Future	1.98120	1.98120	1.96420	1.96420	16.37	0.00	0.00	0	10.00			
CNH / R	On 19/06/2017	Foreign Exchange Future	1.99160	1.99160	1.97440	1.97440	16.87	0.00	0.00	0	0.00			
CNH / R	On 18/09/2017	Foreign Exchange Future	2.00580	2.00580	1.98860	1.98860	16.62	0.00	0.00	0	0.00			
DKK / R	On 13/03/2017	Foreign Exchange Future	1.96700	1.96700	1.95790	1.95790	16.33	0.00	0.00	0	0.00			
DKK / R	On 19/06/2017	Foreign Exchange Future	2.01360	2.01360	2.00440	2.00440	16.59	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	10.55511	79.29289	10.47594	79.79734		0.00	0.00	0	2,000.00			
ES33	On 04/05/2017	Bond Future	10.63884	77.01485	10.55688	77.52991		0.00	0.00	0	9,402.00			
ES33	On 03/08/2017	Bond Future	10.71701	78.52980	10.63204	79.05680		0.00	0.00	0	0.00			
ES33	On 02/11/2017	Bond Future	10.79353	76.32761	10.70532	76.86773		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	10.67479	83.53217	10.59555	84.11211		0.00	0.00	0	4,277.00			
ES42	On 04/05/2017	Bond Future	10.75759	80.86596	10.67556	81.45800		0.00	0.00	0	8,777.00			
ES42	On 03/08/2017	Bond Future	10.83389	82.45684	10.74894	83.06243		0.00	0.00	0	0.00			
ES42	On 02/11/2017	Bond Future	10.90755	79.86611	10.81944	80.48652		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	535.54300	535.54300	538.65200	538.65200		0.00	155,307,470.00	29	117.00			
GOVI	On 04/05/2017	GOVI	545.77300	545.77300	548.95200	548.95200		0.00	163,731,900.00	30	385.00			
GOVI	On 03/08/2017	GOVI	556.50600	556.50600	559.76200	559.76200		0.00	0.00	0	0.00			
GOVI	On 02/11/2017	GOVI	567.78300	567.78300	571.12300	571.12300		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 13/03/2017	Foreign Exchange Future		1.76520	1.76520		1.75000	1.75000		17.08	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.79830	1.79830		1.78290	1.78290		17.48	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.82830	1.82830		1.81260	1.81260		17.81	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		127.25072	127.25072		127.20807	127.20807			0.00	243,557,878.08	1,914	2,844.00
I2025	On 04/05/2017	Bond Future		129.69037	129.69037		129.64841	129.64841			0.00	248,227,368.18	1,914	2,414.00
I2025	On 03/08/2017	Bond Future		130.90354	130.90354		130.86377	130.86377			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		133.56423	133.56423		133.52766	133.52766			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future		107.71404	107.71404		107.71772	107.71772			0.00	0.00	0	6,033.00
I2033	On 04/05/2017	Bond Future		108.73867	108.73867		108.74367	108.74367			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		110.88398	110.88398		110.89162	110.89162			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		112.04715	112.04715		112.05819	112.05819			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2017	Bond Future		132.62301	132.62301		132.62745	132.62745			0.00	0.00	0	6,971.00
I2038	On 04/05/2017	Bond Future		135.16563	135.16563		135.17164	135.17164			0.00	13,651,728.63	101	20,533.00
I2038	On 03/08/2017	Bond Future		136.31868	136.31868		136.32806	136.32806			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		139.08941	139.08941		139.10310	139.10310			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		133.58221	133.58221		133.58669	133.58669			0.00	0.00	0	18,221.00
I2046	On 04/05/2017	Bond Future		134.61341	134.61341		134.61960	134.61960			0.00	4,846,082.76	36	19,444.00
I2046	On 03/08/2017	Bond Future		137.26913	137.26913		137.27844	137.27844			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		138.45458	138.45458		138.46853	138.46853			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		142.22465	142.22465		142.22931	142.22931			0.00	0.00	0	20,450.00
I2050	On 04/05/2017	Bond Future		144.95117	144.95117		144.95787	144.95787			0.00	18,553,749.76	128	24,049.00
I2050	On 03/08/2017	Bond Future		146.13202	146.13202		146.14211	146.14211			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		149.10220	149.10220		149.11681	149.11681			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2017	Index Future		249.35600	249.35600		249.35300	249.35300			0.00	149,613,600.00	60	175.00
IGOV	On 04/05/2017	Index Future		254.13500	254.13500		254.13600	254.13600			0.00	152,481,000.00	60	925.00
IGOV	On 03/08/2017	Index Future		259.14800	259.14800		259.15600	259.15600			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future		264.41400	264.41400		264.43100	264.43100			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		676.01100	676.01100		675.06400	675.06400			0.00	0.00	0	157.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		6.17000	93.83000		6.17000	93.83000			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 15/03/2017			Jibar Tradeable Future	6.21000	93.79000		6.21000	93.79000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017			Jibar Tradeable Future	6.27000	93.73000		6.27000	93.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017			Jibar Tradeable Future	6.43000	93.57000		6.43000	93.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017			Jibar Tradeable Future	6.65000	93.35000		6.65000	93.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017			Jibar Tradeable Future	6.88000	93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017			Jibar Tradeable Future	7.06000	92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017			Jibar Tradeable Future	7.24000	92.76000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018			Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018			Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018			Jibar Tradeable Future	7.24000	92.76000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018			Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
KES / R	On 13/03/2017			Foreign Exchange Future	0.13070	0.13070		0.12960	0.12960			0.00	0.00	0	0.00
KES / R	On 19/06/2017			Foreign Exchange Future	0.13030	0.13030		0.12970	0.12970			0.00	0.00	0	0.00
KES / R	On 18/09/2017			Foreign Exchange Future	0.13040	0.13040		0.12980	0.12980			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017			Foreign Exchange Future	9.92110	9.92110		9.86590	9.86590		13.99	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017			Foreign Exchange Future	10.07290	10.07290		10.01740	10.01740		14.13	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017			Foreign Exchange Future	10.21640	10.21640		10.15990	10.15990		14.27	0.00	0.00	0	0.00
PULA / R	On 13/03/2017			Foreign Exchange Future	1.28940	1.28940		1.28230	1.28230			0.00	0.00	0	0.00
PULA / R	On 19/06/2017			Foreign Exchange Future	1.30820	1.30820		1.30090	1.30090			0.00	0.00	0	0.00
PULA / R	On 18/09/2017			Foreign Exchange Future	1.32380	1.32380		1.31650	1.31650			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017			Foreign Exchange Future	1.25280	1.25280		1.25740	1.25740			0.00	0.00	0	20.00
QUANTO £ / \$	On 19/06/2017			Foreign Exchange Future	1.25610	1.25610		1.26060	1.26060			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017			Foreign Exchange Future	1.25930	1.25930		1.26390	1.26390			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017			Foreign Exchange Future	1.06770	1.06770		1.07220	1.07220			0.00	10,677.00	10	718.00
QUANTO € / \$	On 19/06/2017			Foreign Exchange Future	1.07300	1.07300		1.07750	1.07750			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017			Foreign Exchange Future	1.07830	1.07830		1.08290	1.08290			0.00	0.00	0	0.00
R186	On 02/02/2017			Bond Future	8.92303	111.56782		8.83337	112.18992		8.36	0.00	935,384,602.88	8,384	60,179.00
R186	On 02/02/2017	8.00	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	8.06	0.00	0.00	0	7,000.00
R186	On 02/02/2017	8.37	Call	Bond Future	0.00000	0.00000		1.08000	0.00108	0.000	8.21	0.00	0.00	0	500.00
R186	On 02/02/2017	8.43	Call	Bond Future	0.00000	0.00000		3.43000	0.00343	0.000	8.23	0.00	0.00	0	750.00
R186	On 02/02/2017	8.60	Call	Bond Future	0.99000	0.00099		47.61000	0.04761	0.990	8.30	0.00	0.00	0	7,000.00
R186	On 02/02/2017	8.62	Call	Bond Future	1.69000	0.00169		61.30000	0.06130	1.690	8.31	0.01	0.00	0	500.00
R186	On 02/02/2017	8.87	Put	Bond Future	555.53000	0.55553		366.60000	0.36660	555.530	8.43	0.67	0.00	0	500.00
R186	On 02/02/2017	8.90	Put	Bond Future	426.79000	0.42679		287.31000	0.28731	426.790	8.45	0.57	0.00	0	750.00
R186	On 02/02/2017	8.95	Put	Bond Future	256.83000	0.25683		184.16000	0.18416	256.830	8.48	0.41	0.00	0	2,546.00
R186	On 02/02/2017	9.02	Put	Bond Future	107.63000	0.10763		90.81000	0.09081	107.630	8.52	0.22	0.00	0	500.00
R186	On 02/02/2017	9.10	Put	Bond Future	31.09000	0.03109		35.75000	0.03575	31.090	8.57	0.08	0.00	0	2,546.00
R186	On 02/02/2017	9.40	Put	Bond Future	0.02000	0.00002		0.32000	0.00032	0.020	8.76	0.00	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/02/2017	Bond Future	9.50	Put	0.00000	0.00000	0.04000	0.00004	0.000	8.82	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.97167	113.69978	8.87810	114.33520		8.13	0.00	3,052,043,194.54	26,843	112,501.00
R186	On 04/05/2017	Bond Future	8.44	Call	581.20000	0.58120	760.41000	0.76041	581.200	8.01	0.22	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	2,006.69000	2.00669	1,729.75000	1.72975	2,006.690	8.24	0.51	0.00	0	500.00
R186	On 03/08/2017	Bond Future			9.01267	110.63194	8.91482	111.28243		8.42	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,449.63000	1.44963	0.00000	0.00000	1,449.630	8.87	0.31	223,149,126.74	6,500	6,500.00
R186	On 02/11/2017	Bond Future			9.04483	112.87483	8.94235	113.54188		8.19	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future			295.53689	295.53689	295.54648	295.54648			0.00	0.00	0	163.00
R197	On 04/05/2017	Bond Future			301.20292	301.20292	301.21611	301.21611			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.19096	300.19096	300.21141	300.21141			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.29283	306.29283	306.32286	306.32286			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			246.09500	246.09500	246.10339	246.10339			0.00	53,402,615.00	217	24,689.00
R202	On 04/05/2017	Bond Future			250.81320	250.81320	250.82447	250.82447			0.00	224,728,627.20	896	34,926.00
R202	On 03/08/2017	Bond Future			252.06753	252.06753	252.08487	252.08487			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			257.19087	257.19087	257.21627	257.21627			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			8.53814	99.74872	8.45845	100.11207		5.89	0.00	1,496,230.80	15	7,087.00
R2023	On 04/05/2017	Bond Future			8.57912	97.72295	8.49487	98.09444		5.91	0.00	415,322,537.50	4,250	18,852.00
R2023	On 03/08/2017	Bond Future			8.60946	99.64513	8.51996	100.02622		5.65	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.63431	97.73154	8.53888	98.12337		5.55	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.81333	103.54289	7.79922	103.55104		0.41	0.00	0.00	0	6,860.00
R203	On 04/05/2017	Bond Future			7.75027	101.34891	7.72291	101.35845		0.29	0.00	273,642,057.00	2,700	28,479.00
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			9.32322	90.30728	9.24367	90.86038			0.00	80,283,171.92	889	17,938.00
R2030	On 04/05/2017	Bond Future			9.37683	92.03301	9.29441	92.59782			0.00	1,162,376,916.30	12,630	32,785.00
R2030	On 03/08/2017	Bond Future			9.42584	89.83625	9.34023	90.41434			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.46317	91.65766	9.37427	92.25022			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			9.45324	93.34148	9.37369	93.93365		11.55	0.00	106,969,336.08	1,146	14,756.00
R2032	On 04/05/2017	Bond Future			9.50566	90.96646	9.42339	91.57102		11.84	0.00	104,247,563.16	1,146	18,899.00
R2032	On 03/08/2017	Bond Future			9.55197	92.75584	9.46676	93.37446		11.78	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2017	Bond Future		9.59337	90.47634		9.50501	91.11030		12.04	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future		9.57338	97.96480		9.49386	98.61453			0.00	48,982,400.00	500	4,803.00
R2035	On 04/05/2017	Bond Future		9.62474	95.33420		9.54264	95.99745			0.00	0.00	0	7,556.00
R2035	On 03/08/2017	Bond Future		9.67076	97.20946		9.58584	97.88800			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.71422	94.67557		9.62630	95.37080			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		9.63821	90.15184		9.55868	90.79956		13.56	0.00	0.00	0	29,506.00
R2037	On 04/05/2017	Bond Future		9.69243	91.87458		9.61035	92.53584		13.34	0.00	0.00	0	46,489.00
R2037	On 03/08/2017	Bond Future		9.74280	89.42434		9.65793	90.10071		13.92	0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future		9.78287	91.23738		9.69515	91.93033		13.66	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		7.93338	101.15347		7.85824	101.28194		1.39	0.00	0.00	0	11,758.00
R204	On 04/05/2017	Bond Future		7.96937	103.08645		7.88092	103.21860		1.27	0.00	824,691,600.00	8,000	27,572.00
R204	On 03/08/2017	Bond Future		7.96966	101.07272		7.86223	101.20985		1.29	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.90722	103.12168		7.77176	103.26471		1.08	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future		9.64813	94.22300		9.56858	94.92159		14.24	0.00	0.00	0	4,956.00
R2040	On 04/05/2017	Bond Future		9.70094	96.02351		9.61889	96.73663		14.01	0.00	0.00	0	8,436.00
R2040	On 03/08/2017	Bond Future		9.74995	93.40449		9.66517	94.13380		14.61	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.78890	95.29825		9.70134	96.04534		14.34	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.65301	91.54586		9.57344	92.25407		14.94	0.00	0.00	0	18,230.00
R2044	On 04/05/2017	Bond Future		9.70374	93.29522		9.62174	94.01807		14.72	0.00	18,659,044.00	200	19,046.00
R2044	On 03/08/2017	Bond Future		9.75074	90.74776		9.66609	91.48694		15.36	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.78802	92.58769		9.70069	93.34472		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		9.65305	95.00226		9.57349	95.72632		14.84	0.00	0.00	0	37,243.00
R2048	On 04/05/2017	Bond Future		9.69966	92.37835		9.61772	93.11747		15.32	0.00	263,647,810.90	2,854	63,239.00
R2048	On 03/08/2017	Bond Future		9.74141	94.19549		9.65693	94.95123		15.29	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future		9.78072	91.66395		9.69355	92.43788		15.72	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future		8.07316	98.33827		7.99322	98.54124		2.48	0.00	0.00	0	30,319.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,093.94000	2.09394	2,296.91000	2.29691	2,093.940	2.66	1.00	0.00	0	62.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 04/05/2017	Bond Future			8.11453		100.21741		8.02579	100.42548		2.25	0.00	360,782,676.00	3,600	79,363.00
R207	On 03/08/2017	Bond Future			8.13504		98.54485		8.03514	98.75931		2.31	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	717.32000		0.71732		842.10000	0.84210	717.320	2.35	0.53	0.00	0	51.00
R207	On 02/11/2017	Bond Future			8.11690		100.54260		8.00320	100.76447		2.11	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.22780		97.29629		8.14290	97.58079		3.86	0.00	154,701,101.10	1,590	13,969.00
R208	On 04/05/2017	Bond Future			8.26423		95.75293		8.17268	96.04404		3.61	0.00	152,247,158.70	1,590	19,683.00
R208	On 03/08/2017	Bond Future			8.28551		97.63649		8.18610	97.93555		3.64	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.29121		96.21210		8.18249	96.52022		3.49	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.54292		73.50353		9.46333	74.04552		13.42	0.00	34,546,659.10	470	13,889.00
R209	On 04/05/2017	Bond Future			9.59028		71.75759		9.50830	72.31080		13.80	0.00	500,150,402.30	6,970	59,170.00
R209	On 04/05/2017	Bond Future	8.93	Call	504.45000		0.50445		642.38000	0.64238	504.450	13.60	0.19	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	3,052.18000		3.05218		2,750.81000	2.75081	3,052.180	13.88	0.62	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,922.74000		1.92274		1,709.36000	1.70936	1,922.740	14.16	0.47	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.63215		73.16909		9.54761	73.73492		13.83	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.66960		71.50099		9.58235	72.08048		14.22	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future			187.06907		187.06907		187.07536	187.07536			0.00	56,494,859.14	302	394.00
R210	On 04/05/2017	Bond Future			188.33618		188.33618		188.34492	188.34492			0.00	56,877,526.36	302	1,730.00
R210	On 03/08/2017	Bond Future			192.05200		192.05200		192.06508	192.06508			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.52302		193.52302		193.54251	193.54251			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			146.14958		146.14958		146.22227	146.22227			0.00	330,005,751.64	2,258	3,380.00
R212	On 04/05/2017	Bond Future			148.95149		148.95149		149.02736	149.02736			0.00	366,122,762.42	2,458	3,258.00
R212	On 03/08/2017	Bond Future			149.84021		149.84021		149.92099	149.92099			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 02/11/2017	Bond Future		152.88583	152.88583		152.97287	152.97287			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		9.34315	84.95393		9.26359	85.49195		11.24	0.00	0.00	0	10,051.00
R213	On 04/05/2017	Bond Future		9.39028	83.02597		9.30807	83.57527		11.54	0.00	348,709,074.00	4,200	46,680.00
R213	On 03/08/2017	Bond Future		9.43165	84.65901		9.34653	85.22109		11.53	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future		9.47027	82.82239		9.38204	83.39842		11.80	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		9.59796	73.97153		9.51837	74.53982		14.21	0.00	961,629.89	13	7,912.00
R214	On 04/05/2017	Bond Future		9.64288	72.08741		9.56100	72.66737		14.65	0.00	937,136.33	13	34,273.00
R214	On 03/08/2017	Bond Future		9.68293	73.50533		9.59857	74.09840		14.65	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future		9.72053	71.69638		9.63356	72.30366		15.05	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future		22,934.77000	22,934.77000		22,763.59000	22,763.59000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future		9.59710	9.59710		9.50610	9.50610		14.42	0.00	0.00	0	35.00
SGD / R	On 19/06/2017	Foreign Exchange Future		9.77530	9.77530		9.68350	9.68350		14.46	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future		3.56480	3.56480		3.46550	3.46550		17.91	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future		3.53530	3.53530		3.43340	3.43340		17.90	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.36670	1.36670		1.35310	1.35310			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future		1.32620	1.32620		1.31310	1.31310			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.29240	1.29240		1.27940	1.27940			0.00	0.00	0	0.00
Total for Derivatives :												13,903,648,086.51	192,418	3 731 123.00
Grand Total:												13,903,648,086.51	192,418	3 731 123.00