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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/01/2017

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	
<b>Derivatives</b>														
\$ / R	On 18/01/2017	Any day expiry	13.49130	13.49130		13.44830	13.44830		21.30	0.00	0.00	0	0.00	
\$ / R	On 20/01/2017	Any day expiry	13.49360	13.49360		13.44840	13.44840		20.25	0.00	0.00	0	184.00	
\$ / R	On 23/01/2017	Any day expiry	13.49720	13.49720		13.45440	13.45440		17.66	0.00	0.00	0	70.00	
\$ / R	On 25/01/2017	Any day expiry	13.50000	13.50000		13.45840	13.45840		18.17	0.00	0.00	0	0.00	
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	609.88860	0.60989	652.57200	0.65257	609.889	20.16	0.94	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	0.02850	0.00003	0.07790	0.00008	0.029	32.90	0.00	0.00	0	1,000.00
\$ / R	On 26/01/2017	Any day expiry	13.50160	13.50160		13.46050	13.46050		18.23	0.00	0.00	0	0.00	
\$ / R	On 26/01/2017	Any day expiry	14.03	Call	18.51200	0.01851	16.58600	0.01659	18.512	19.95	0.10	0.00	0	30,000.00
\$ / R	On 27/01/2017	Any day expiry	13.50330	13.50330		13.46250	13.46250		18.28	0.00	0.00	0	450.00	
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	152.99440	0.15299	182.04100	0.18204	152.994	18.28	0.49	0.00	0	60.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	353.37510	0.35338	389.04430	0.38904	353.375	19.19	0.76	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	5.85480	0.00585	7.23080	0.00723	5.855	22.17	0.03	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	1.21520	0.00122	2.24190	0.00224	1.215	26.82	0.01	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry	13.50820	13.50820		13.47030	13.47030		17.56	0.00	0.00	0	3,901.00	
\$ / R	On 31/01/2017	Any day expiry	13.51110	13.51110		13.47290	13.47290		17.65	0.00	0.00	0	2,339.00	
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	665.78470	0.66578	702.16900	0.70217	665.785	19.80	0.89	0.00	0	210.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	2.68170	0.00268	5.16340	0.00516	2.682	25.41	0.01	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			13.56050	13.56050	13.51740	13.51740		18.06	0.00	0.00	0	487.00
\$ / R	On 17/02/2017	Any day expiry	13.61	Put	308.75110	0.30875	342.26160	0.34226	308.751	18.24	0.52	0.00	0	39,000.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	835.23250	0.83523	876.81440	0.87681	835.233	20.26	0.82	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	19.76070	0.01976	19.81230	0.01981	19.761	22.08	0.06	0.00	0	1,500.00
\$ / R	On 23/02/2017	Any day expiry			13.57720	13.57720	13.53290	13.53290		18.01	0.00	0.00	0	700.00
\$ / R	On 24/02/2017	Any day expiry			13.57980	13.57980	13.53550	13.53550		18.07	0.00	0.00	0	3,920.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	271.66110	0.27166	300.46550	0.30047	271.661	18.02	0.45	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	23.18490	0.02318	22.93410	0.02293	23.185	22.06	0.06	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			13.58750	13.58750	13.54300	13.54300		18.05	0.00	0.00	0	2,815.00
\$ / R	On 28/02/2017	Any day expiry			13.59000	13.59000	13.54560	13.54560		17.99	0.00	0.00	0	712.00
\$ / R	On 01/03/2017	Any day expiry			13.59260	13.59260	13.54810	13.54810		18.15	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.62340	13.62340	13.57840	13.57840		18.25	0.00	287,658,091.00	21,115	436,748.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	18.85120	0.01885	19.56990	0.01957	18.851	17.59	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	39.46320	0.03946	45.82950	0.04583	39.463	17.23	0.09	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	128.59530	0.12860	143.97790	0.14398	128.595	17.48	0.23	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	136.95220	0.13695	152.84030	0.15284	136.952	17.52	0.24	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	157.87220	0.15787	174.94610	0.17495	157.872	17.60	0.27	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	191.30770	0.19131	210.06350	0.21006	191.308	17.72	0.31	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	209.62670	0.20963	229.21240	0.22921	209.627	17.78	0.33	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	213.41890	0.21342	233.17190	0.23317	213.419	17.79	0.33	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	317.51560	0.31752	341.10180	0.34110	317.516	18.07	0.43	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	368.61340	0.36861	352.18110	0.35218	368.613	18.25	0.50	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	347.88560	0.34789	332.25260	0.33225	347.886	18.37	0.48	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	243.69490	0.24369	232.19840	0.23220	243.695	19.09	0.37	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	620.29490	0.62029	653.79840	0.65380	620.295	19.09	0.63	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	692.46270	0.69246	727.10560	0.72711	692.463	19.33	0.66	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	168.93350	0.16893	160.53860	0.16054	168.933	19.81	0.27	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	845.53350	0.84553	882.13860	0.88214	845.534	19.81	0.73	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	149.23060	0.14923	141.76440	0.14176	149.231	20.04	0.25	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	925.83060	0.92583	963.36440	0.96336	925.831	20.04	0.75	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	141.95710	0.14196	134.86970	0.13487	141.957	20.13	0.24	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	958.55710	0.95856	996.46970	0.99647	958.557	20.13	0.76	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	131.68970	0.13169	125.13780	0.12514	131.690	20.27	0.22	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	113.29770	0.11330	107.71240	0.10771	113.298	20.54	0.20	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	81.77550	0.08178	77.85550	0.07786	81.776	21.14	0.15	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	78.76290	0.07876	74.92120	0.07492	78.763	21.21	0.14	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	73.99080	0.07399	70.02660	0.07003	73.991	21.32	0.14	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	70.38740	0.07039	66.33540	0.06634	70.387	21.42	0.13	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	61.37510	0.06138	57.91460	0.05791	61.375	21.57	0.12	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,657.91310	1.65791	1,700.11310	1.70011	1,657.913	21.77	0.90	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,779.46430	1.77946	1,822.21770	1.82222	1,779.464	21.97	0.92	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	36.28700	0.03629	34.46720	0.03447	36.287	22.15	0.07	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	35.29220	0.03529	33.53680	0.03354	35.292	22.18	0.07	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	2,103.31960	2.10332	2,147.10920	2.14711	2,103.320	22.49	0.94	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,141.87260	2.14187	2,185.75250	2.18575	2,141.873	22.55	0.95	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	23.24820	0.02325	22.25330	0.02225	23.248	22.64	0.05	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	17.60670	0.01761	16.95050	0.01695	17.607	22.95	0.04	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	12.98530	0.01299	12.59090	0.01259	12.985	23.29	0.03	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	9.31440	0.00931	9.76440	0.00976	9.314	23.90	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,134.22740	3.13423	3,179.60980	3.17961	3,134.227	24.75	0.98	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	6.34370	0.00634	6.66890	0.00667	6.344	25.59	0.01	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	5.15160	0.00515	5.41880	0.00542	5.152	26.64	0.01	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	1.33120	0.00133	1.19100	0.00119	1.331	28.12	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	1.30930	0.00131	1.17130	0.00117	1.309	28.12	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.50790	0.00051	0.45050	0.00045	0.508	28.12	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.26150	0.00026	0.23060	0.00023	0.261	28.12	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00570	0.00001	0.00490	0.00000	0.006	28.12	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.62860	13.62860	13.58350	13.58350		18.03	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	362.10860	0.36211	388.08090	0.38808	362.109	17.87	0.44	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	62.01910	0.06202	59.93190	0.05993	62.019	21.80	0.10	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.66950	13.66950	13.62380	13.62380		18.03	0.00	0.00	0	4,019.00
\$ / R	On 11/04/2017	Any day expiry			13.69750	13.69750	13.65140	13.65140		17.91	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.70010	13.70010	13.65390	13.65390		17.90	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	487.67740	0.48768	471.77870	0.47178	487.677	17.86	0.53	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	436.02190	0.43602	422.82690	0.42283	436.022	18.07	0.49	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	622.16050	0.62216	657.37490	0.65737	622.161	18.41	0.56	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	18.06770	0.01807	18.07010	0.01807	18.068	23.55	0.03	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.70260	13.70260	13.65640	13.65640		17.91	0.00	0.00	0	394.00
\$ / R	On 18/04/2017	Any day expiry			13.71540	13.71540	13.66900	13.66900		17.78	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.72300	13.72300	13.67660	13.67660		17.84	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.73310	13.73310	13.68660	13.68660		17.89	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	384.47800	0.38448	412.27000	0.41227	384.478	17.59	0.41	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	543.20810	0.54321	576.51120	0.57651	543.208	17.99	0.50	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	734.89250	0.73489	771.72730	0.77173	734.893	18.58	0.59	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	160.68170	0.16068	157.67090	0.15767	160.682	20.52	0.21	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	93.01680	0.09302	91.29290	0.09129	93.017	21.65	0.13	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	40.96590	0.04097	40.19980	0.04020	40.966	23.31	0.06	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.74070	13.74070	13.69420	13.69420		17.92	0.00	0.00	0	1,580.00
\$ / R	On 26/05/2017	Any day expiry			13.81170	13.81170	13.76460	13.76460		18.04	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	427.56090	0.42756	453.11080	0.45311	427.561	17.67	0.39	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	122.85250	0.12285	120.03980	0.12004	122.853	21.68	0.14	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.87250	13.87250	13.82490	13.82490		18.06	0.00	21,363,650.00	1,540	200,959.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	175.32680	0.17533	188.02960	0.18803	175.327	16.99	0.20	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	255.02450	0.25502	271.35180	0.27135	255.025	17.12	0.26	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	621.61600	0.62162	650.51420	0.65051	621.616	18.03	0.47	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	644.31820	0.64432	673.92750	0.67393	644.318	18.09	0.48	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	721.59590	0.72160	752.69890	0.75270	721.596	18.29	0.51	0.00	0	69,000.00

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 19/06/2017	Foreign Exchange Future	14.11	Put	790.13420		0.79013		822.43150	0.82243	790.134	18.46	0.53	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	802.89830		0.80290		835.40400	0.83540	802.898	18.49	0.54	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	835.18990		0.83519		868.21650	0.86822	835.190	18.57	0.55	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	868.03520		0.86804		901.56220	0.90156	868.035	18.65	0.56	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	500.50190		0.50050		486.72340	0.48672	500.502	18.70	0.43	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	935.32520		0.93533		969.81630	0.96982	935.325	18.81	0.58	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	426.85600		0.42686		415.27190	0.41527	426.856	19.07	0.38	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,349.06890		1.34907		1,388.31750	1.38832	1,349.069	19.75	0.69	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	238.75170		0.23875		232.65680	0.23266	238.752	20.59	0.24	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,850.91630		1.85092		1,892.86150	1.89286	1,850.916	20.72	0.78	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,093.26530		2.09327		2,136.28410	2.13628	2,093.265	21.11	0.81	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	185.76530		0.18577		181.18410	0.18118	185.765	21.11	0.19	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	177.45250		0.17745		173.10470	0.17310	177.453	21.21	0.18	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	176.29700		0.17630		171.98390	0.17198	176.297	21.22	0.18	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	160.95880		0.16096		157.07580	0.15708	160.959	21.42	0.17	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	150.89200		0.15089		147.28990	0.14729	150.892	21.55	0.16	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	141.50970		0.14151		138.16770	0.13817	141.510	21.69	0.15	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	136.19060		0.13619		132.99400	0.13299	136.191	21.78	0.14	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	103.14780		0.10315		101.43480	0.10143	103.148	22.53	0.11	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	53.53230		0.05353		51.46080	0.05146	53.532	25.27	0.06	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	36.00170		0.03600		34.56890	0.03457	36.002	25.27	0.04	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	14.98620		0.01499		14.35990	0.01436	14.986	25.27	0.02	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.89530		13.89530		13.84750	13.84750		18.15	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	461.61510		0.46162		485.45680	0.48546	461.615	17.64	0.38	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	153.20570		0.15321		149.53620	0.14954	153.206	21.68	0.16	0.00	0	60.00
\$ / R	On 12/07/2017	Any day expiry			13.93080		13.93080		13.88270	13.88270		18.20	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	710.17150		0.71017		739.57030	0.73957	710.171	18.20	0.48	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	79.88270		0.07988		80.70060	0.08070	79.883	24.65	0.08	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.95360		13.95360		13.90540	13.90540		18.21	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			13.96870		13.96870		13.92050	13.92050		18.21	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	487.41320		0.48741		509.86240	0.50986	487.413	17.64	0.37	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	173.73880		0.17374		169.48790	0.16949	173.739	21.81	0.16	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry			14.05180		14.05180		14.00380	14.00380		18.29	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	510.58380		0.51058		531.46530	0.53147	510.584	17.58	0.36	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	198.01790		0.19802		193.63380	0.19363	198.018	21.97	0.17	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.10220		14.10220		14.05440	14.05440		18.32	0.00	70,511.00	5	6,297.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	255.14510		0.25515		266.29530	0.26630	255.145	17.05	0.21	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	330.32010		0.33032		343.78340	0.34378	330.320	17.19	0.26	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	477.65090		0.47765		496.53450	0.49653	477.651	17.42	0.33	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	645.36720		0.64537		667.91110	0.66791	645.367	17.87	0.40	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	650.55180		0.65055		673.19390	0.67319	650.552	17.88	0.40	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	911.15960		0.91116		938.32170	0.93832	911.160	18.48	0.49	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	973.29970		0.97330		1,001.36820	1.00137	973.300	18.61	0.51	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,069.84800		1.06985		1,099.23040	1.09923	1,069.848	18.81	0.54	0.00	0	150.00

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	16.40	Call	281.57660	0.28158	274.16620	0.27417	281.577	21.33	0.22	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	234.96910	0.23497	228.81620	0.22882	234.969	21.82	0.19	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	216.77890	0.21678	211.98190	0.21198	216.779	22.11	0.17	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	214.46520	0.21447	209.73070	0.20973	214.465	22.17	0.17	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	156.13110	0.15613	152.96580	0.15297	156.131	23.90	0.12	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.12480	14.12480	14.07710	14.07710		18.32	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	528.68940	0.52869	548.24070	0.54824	528.689	17.55	0.35	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	221.61040	0.22161	216.71180	0.21671	221.610	22.31	0.17	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.19030	14.19030	14.14270	14.14270		18.38	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.20030	14.20030	14.15270	14.15270		18.40	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	543.98450	0.54398	563.29980	0.56330	543.984	17.49	0.34	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	241.83090	0.24183	236.66650	0.23667	241.831	22.60	0.17	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.28070	14.28070	14.23290	14.23290		18.41	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	560.01440	0.56001	577.60180	0.57760	560.014	17.47	0.33	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	269.92790	0.26993	262.37620	0.26238	269.928	22.91	0.18	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.33090	14.33090	14.28300	14.28300		18.49	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	508.54900	0.50855	523.50000	0.52350	508.549	17.38	0.31	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	817.33860	0.81734	839.30340	0.83930	817.339	18.04	0.41	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	867.52930	0.86753	890.22530	0.89023	867.529	18.15	0.43	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	901.77150	0.90177	924.95160	0.92495	901.771	18.23	0.44	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	919.12630	0.91913	942.54630	0.94255	919.126	18.27	0.44	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,112.60030	1.11260	1,138.23610	1.13824	1,112.600	18.67	0.49	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,131.48450	1.13148	1,157.34320	1.15734	1,131.484	18.71	0.50	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	435.73460	0.43573	424.85410	0.42485	435.735	21.16	0.27	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	395.88120	0.39588	385.97520	0.38598	395.881	21.47	0.25	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	355.52600	0.35553	346.62230	0.34662	355.526	21.82	0.23	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	350.70300	0.35070	342.27180	0.34227	350.703	21.87	0.22	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	347.13680	0.34714	339.32070	0.33932	347.137	21.90	0.22	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	343.18210	0.34318	335.45230	0.33545	343.182	21.97	0.22	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	275.70460	0.27570	269.45320	0.26945	275.705	23.27	0.18	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.34090	14.34090	14.29300	14.29300		18.50	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	572.51000	0.57251	588.46380	0.58846	572.510	17.49	0.33	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	285.08720	0.28509	278.60520	0.27861	285.087	23.20	0.18	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.55920	14.55920	14.51120	14.51120		18.91	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.78750	14.78750	14.73950	14.73950		19.31	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	734.28650	0.73429	748.97180	0.74897	734.286	18.19	0.32	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.62340	13.62340	13.57840	13.57840		18.25	0.00	1,062,625.20	78	464.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.87250	13.87250	13.82490	13.82490		18.06	0.00	97,107.50	7	44.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.10220	14.10220	14.05440	14.05440		18.32	0.00	70,511.00	5	0.00
£ / R	On 31/01/2017	Any day expiry			16.64130	16.64130	16.69120	16.69120		22.03	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			16.74940	16.74940	16.79100	16.79100		20.23	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.79490	16.79490	16.83590	16.83590		20.02	0.00	7,725,654.00	460	51,196.00

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	17.00	Call	432.60690		0.43261	456.80240	0.45680	432.607	20.40	0.45	0.00	0	500.00	
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	110.34540		0.11035	119.75070	0.11975	110.345	23.13	0.15	0.00	0	1,200.00	
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	64.22310		0.06422	71.28970	0.07129	64.223	23.53	0.09	0.00	0	600.00	
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	17.44880		0.01745	18.69850	0.01870	17.449	28.96	0.03	0.00	0	1,200.00	
£ / R	On 31/03/2017	Any day expiry			16.86050		16.86050	16.90100	16.90100		20.13	0.00	0.00	0	162.00	
£ / R	On 13/04/2017	Any day expiry			16.90890		16.90890	16.94920	16.94920		20.17	0.00	0.00	0	61.00	
£ / R	On 25/04/2017	Any day expiry			16.95260		16.95260	16.99260	16.99260		20.01	0.00	0.00	0	73.00	
£ / R	On 28/04/2017	Any day expiry			16.96310		16.96310	17.00310	17.00310		19.98	0.00	0.00	0	79.00	
£ / R	On 19/06/2017	Foreign Exchange Future			17.14590		17.14590	17.18520	17.18520		19.52	0.00	0.00	0	32,002.00	
£ / R	On 18/09/2017	Foreign Exchange Future			17.47560		17.47560	17.51590	17.51590		18.97	0.00	0.00	0	462.00	
£ / R	On 18/12/2017	Foreign Exchange Future			17.80940		17.80940	17.85090	17.85090		18.66	0.00	0.00	0	5,755.00	
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12043		0.12043	0.12036	0.12036		22.32	0.00	0.00	0	341.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12325		0.12325	0.12317	0.12317		18.81	0.00	0.00	0	3,761.00	
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12592		0.12592	0.12585	0.12585		15.96	0.00	0.00	0	0.00	
€ / R	On 23/01/2017	Any day expiry			14.42570		14.42570	14.41150	14.41150		19.01	0.00	0.00	0	349.00	
€ / R	On 25/01/2017	Any day expiry			14.42930		14.42930	14.41670	14.41670		18.63	0.00	0.00	0	67.00	
€ / R	On 31/01/2017	Any day expiry			14.44360		14.44360	14.43580	14.43580		17.46	0.00	0.00	0	12.00	
€ / R	On 24/02/2017	Any day expiry			14.53340		14.53340	14.51760	14.51760		17.04	0.00	0.00	0	2,000.00	
€ / R	On 28/02/2017	Any day expiry			14.54680		14.54680	14.53090	14.53090		16.91	0.00	0.00	0	35.00	
€ / R	On 13/03/2017	Foreign Exchange Future			14.59060		14.59060	14.57410	14.57410		16.89	0.00	627,395.80	43	85,938.00	
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	70.71640		0.07072	78.10090	0.07810	70.716	16.24	0.15	0.00	0	1,000.00	
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	62.62400		0.06262	64.45010	0.06445	62.624	19.69	0.12	0.00	0	680.00	
€ / R	On 15/03/2017	Any day expiry			14.59740		14.59740	14.58080	14.58080		16.93	0.00	0.00	0	0.00	
€ / R	On 31/03/2017	Any day expiry			14.65480		14.65480	14.63770	14.63770		16.82	0.00	0.00	0	8.00	
€ / R	On 13/04/2017	Any day expiry			14.70270		14.70270	14.68520	14.68520		16.74	0.00	0.00	0	45.00	
€ / R	On 19/06/2017	Foreign Exchange Future			14.93280		14.93280	14.91410	14.91410		17.06	0.00	0.00	0	80,086.00	
€ / R	On 18/09/2017	Foreign Exchange Future			15.25810		15.25810	15.23800	15.23800		17.31	0.00	0.00	0	1,396.00	
€ / R	On 18/12/2017	Foreign Exchange Future			15.59100		15.59100	15.57060	15.57060		17.48	0.00	0.00	0	154.00	
10Y STND	On 17/12/2025	Interest Rate Swap			97.14993		97.14993	96.98428	96.98428			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			94.21114		94.21114	94.04146	94.04146			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			92.98470		92.98470	92.81525	92.81525			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			95.11231		95.11231	94.94638	94.94638			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			98.82890		98.82890	98.66704	98.66704			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			97.42541		97.42541	97.26186	97.26186			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.00281		100.00281	100.00280	100.00280			0.00	0.00	0	0.00	
1Y STND	On 15/06/2017	Interest Rate Swap			99.61434		99.61434	99.61048	99.61048			0.00	0.00	0	0.00	
1Y STND	On 21/09/2017	Interest Rate Swap			99.63730		99.63730	99.62775	99.62775			0.00	0.00	0	0.00	
1Y STND	On 21/12/2017	Interest Rate Swap			99.88700		99.88700	99.86820	99.86820			0.00	0.00	0	0.00	
1Y STND	On 15/03/2018	Interest Rate Swap			99.91221		99.91221	99.89173	99.89173			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	99.91665	99.91665		99.89766	99.89766			0.00	0.00	0	0.00
2Y STND	On 16/03/2018		Interest Rate Swap	99.19603	99.19603		99.17524	99.17524			0.00	0.00	0	0.00
2Y STND	On 15/06/2018		Interest Rate Swap	98.84619	98.84619		98.81656	98.81656			0.00	0.00	0	0.00
2Y STND	On 21/09/2018		Interest Rate Swap	98.88981	98.88981		98.85178	98.85178			0.00	0.00	0	0.00
2Y STND	On 21/12/2018		Interest Rate Swap	99.37000	99.37000		99.33000	99.33000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019		Interest Rate Swap	99.85908	99.85908		99.80959	99.80959			0.00	0.00	0	0.00
5Y STND	On 17/12/2020		Interest Rate Swap	97.51600	97.51600		97.46491	97.46491			0.00	0.00	0	0.00
5Y STND	On 16/03/2021		Interest Rate Swap	96.81905	96.81905		96.76624	96.76624			0.00	0.00	0	0.00
5Y STND	On 15/06/2021		Interest Rate Swap	96.08971	96.08971		96.03331	96.03331			0.00	0.00	0	0.00
5Y STND	On 21/09/2021		Interest Rate Swap	96.33390	96.33390		96.27198	96.27198			0.00	0.00	0	0.00
5Y STND	On 21/12/2021		Interest Rate Swap	98.56950	98.56950		98.50206	98.50206			0.00	0.00	0	50.00
5Y STND	On 15/03/2022		Interest Rate Swap	98.76018	98.76018		98.68695	98.68695			0.00	0.00	0	0.00
AL37	On 02/02/2017		Index Future	516.99900	516.99900		517.27100	517.27100			0.00	0.00	0	7.00
AL37	On 04/05/2017		Index Future	526.91300	526.91300		527.19400	527.19400			0.00	0.00	0	0.00
AL37	On 03/08/2017		Index Future	537.32300	537.32300		537.60600	537.60600			0.00	0.00	0	0.00
AL37	On 02/11/2017		Index Future	548.28600	548.28600		548.58600	548.58600			0.00	0.00	0	0.00
AL7T	On 02/02/2017		Index Future	601.26500	601.26500		602.00200	602.00200			0.00	0.00	0	2.00
AL7T	On 04/05/2017		Index Future	612.79600	612.79600		613.55100	613.55100			0.00	0.00	0	0.00
AL7T	On 03/08/2017		Index Future	624.90200	624.90200		625.66800	625.66800			0.00	0.00	0	0.00
AL7T	On 02/11/2017		Index Future	637.65200	637.65200		638.44600	638.44600			0.00	0.00	0	0.00
ALBI	On 02/02/2017		Index Future	547.08000	547.08000		547.42200	547.42200			0.00	0.00	0	593.00
ALBI	On 04/05/2017		Index Future	557.57200	557.57200		557.92400	557.92400			0.00	0.00	0	0.00
ALBI	On 03/08/2017		Index Future	568.58700	568.58700		568.94200	568.94200			0.00	0.00	0	0.00
ALBI	On 02/11/2017		Index Future	580.18800	580.18800		580.56200	580.56200			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017		Foreign Exchange Future	10.29020	10.29020		10.24370	10.24370		14.08	0.00	0.00	0	22,282.00
AU\$ / R	On 19/06/2017		Foreign Exchange Future	10.45510	10.45510		10.40690	10.40690		14.16	0.00	10,455.10	1	125.00
AU\$ / R	On 18/09/2017		Foreign Exchange Future	10.60920	10.60920		10.56100	10.56100		13.95	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017		Foreign Exchange Future	10.76380	10.76380		10.71510	10.71510		13.73	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017		Foreign Exchange Future	10.42150	10.42150		10.41820	10.41820		15.54	0.00	0.00	0	69.00
CAD/ R	On 19/06/2017		Foreign Exchange Future	10.62470	10.62470		10.62000	10.62000		15.72	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017		Foreign Exchange Future	10.81350	10.81350		10.80930	10.80930		15.49	0.00	0.00	0	0.00
CHF / R	On 13/03/2017		Foreign Exchange Future	13.63360	13.63360		13.61380	13.61380		17.35	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017		Foreign Exchange Future	13.97030	13.97030		13.94900	13.94900		17.55	0.00	0.00	0	0.00
CHF / R	On 18/09/2017		Foreign Exchange Future	14.29050	14.29050		14.27070	14.27070		17.90	0.00	0.00	0	0.00
CNH / R	On 13/03/2017		Foreign Exchange Future	1.98070	1.98070		1.98340	1.98340		17.26	0.00	0.00	0	10.00
CNH / R	On 19/06/2017		Foreign Exchange Future	1.99730	1.99730		1.99850	1.99850		17.26	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 18/09/2017	Foreign Exchange Future		2.01570	2.01570		2.01590	2.01590		16.92	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		1.96260	1.96260		1.96050	1.96050		16.76	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.00980	2.00980		2.00720	2.00720		17.00	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		132.10963	132.10963		133.87452	133.87452			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		10.29869	80.94506		10.29636	80.96032			0.00	0.00	0	9,466.00
ES33	On 04/05/2017	Bond Future		10.37310	78.70406		10.37055	78.72054			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.44144	80.25909		10.43885	80.27563			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.50708	78.10286		10.50411	78.12159			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		10.42782	85.36346		10.42029	85.42040			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.50167	82.73803		10.49376	82.79707			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.56879	84.37297		10.56067	84.43290			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.63220	81.83278		10.62356	81.89583			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		544.93900	544.93900		545.27800	545.27800			0.00	0.00	0	487.00
GOVI	On 04/05/2017	GOVI		555.38900	555.38900		555.73800	555.73800			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		566.36100	566.36100		566.71400	566.71400			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		577.91700	577.91700		578.28800	578.28800			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.75760	1.75760		1.75180	1.75180		17.54	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.79060	1.79060		1.78440	1.78440		17.87	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.82030	1.82030		1.81410	1.81410		17.70	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	126.63666		126.63666		126.72618	126.72618			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	129.07313		129.07313		129.16597	129.16597			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.28531		130.28531		130.39044	130.39044			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	132.95126		132.95126		133.06159	133.06159			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	105.95610		105.95610		105.95264	105.95264			0.00	0.00	0	6,033.00
I2033	On 04/05/2017	Bond Future	106.95413		106.95413		106.95194	106.95194			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	109.07355		109.07355		109.07078	109.07078			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	110.21469		110.21469		110.22223	110.22223			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	130.63264		130.63264		130.62871	130.62871			0.00	101,762,826.56	779	21,946.00
I2038	On 04/05/2017	Bond Future	133.14590		133.14590		133.14370	133.14370			0.00	107,182,449.50	805	805.00
I2038	On 03/08/2017	Bond Future	134.27070		134.27070		134.28012	134.28012			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	137.01810		137.01810		137.03096	137.03096			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	131.63506		131.63506		131.63122	131.63122			0.00	154,013,020.20	1,170	18,568.00
I2046	On 04/05/2017	Bond Future	132.63762		132.63762		132.63509	132.63509			0.00	132,637,620.00	1,000	1,450.00
I2046	On 03/08/2017	Bond Future	135.26594		135.26594		135.26288	135.26288			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	136.42928		136.42928		136.43914	136.43914			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	139.26059		139.26059		139.25606	139.25606			0.00	14,900,883.13	107	25,127.00
I2050	On 04/05/2017	Bond Future	141.93969		141.93969		141.93704	141.93704			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	143.07339		143.07339		143.08483	143.08483			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	146.00096		146.00096		146.01617	146.01617			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	246.87200		246.87200		246.75900	246.75900			0.00	150,591,920.00	61	1,031.00
IGOV	On 04/05/2017	Index Future	251.62200		251.62200		251.50800	251.50800			0.00	163,554,300.00	65	65.00
IGOV	On 03/08/2017	Index Future	256.60700		256.60700		256.49000	256.49000			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future	261.85800		261.85800		261.74300	261.74300			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	665.44900		665.44900		665.09100	665.09100			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	7.37000		92.63000		7.38000	92.62000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.38000		92.62000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.39000		92.61000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.39000		92.61000		7.41000	92.59000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.40000		92.60000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.42000		92.58000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.43000		92.57000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.44000		92.56000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.45000		92.55000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.47000		92.53000		7.54000	92.46000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.12970		0.12970		0.12940	0.12940			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12920		0.12920		0.13000	0.13000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12910		0.12910		0.12980	0.12980			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.79880		9.79880		9.76680	9.76680		14.70	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.94950		9.94950		9.91540	9.91540		14.87	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.08820		10.08820		10.05480	10.05480		14.85	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.28460		1.28460		1.28440	1.28440			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.30430		1.30430		1.30390	1.30390			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.32070		1.32070		1.32030	1.32030			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.23280		1.23280		1.23990	1.23990			0.00	0.00	0	10.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.23600		1.23600		1.24310	1.24310			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.23920		1.23920		1.24630	1.24630			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.07100		1.07100		1.07330	1.07330			0.00	0.00	0	733.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07640		1.07640		1.07880	1.07880			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.08200		1.08200		1.08420	1.08420			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.66714		113.35586		8.64838	113.48848		8.94	0.00	2,833,896.50	25	114,433.00
R186	On 02/02/2017	Bond Future	8.00	Call	5.99000		0.00599		9.73000	0.00973	5.990	8.70	0.01	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	158.04000		0.15804		199.16000	0.19916	158.040	8.82	0.15	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	234.47000		0.23447		287.01000	0.28701	234.470	8.84	0.21	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	601.01000		0.60101		688.42000	0.68842	601.010	8.89	0.41	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	660.92000		0.66092		752.22000	0.75222	660.920	8.90	0.44	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	298.87000		0.29887		289.38000	0.28938	298.870	9.01	0.24	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	251.77000		0.25177		243.94000	0.24394	251.770	9.03	0.21	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	186.62000		0.18662		181.01000	0.18101	186.620	9.06	0.17	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	119.17000		0.11917		116.01000	0.11601	119.170	9.10	0.12	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	68.39000		0.06839		67.49000	0.06749	68.390	9.15	0.07	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	5.74000		0.00574		6.09000	0.00609	5.740	9.32	0.01	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	2.20000		0.00220		2.40000	0.00240	2.200	9.38	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.70414		115.52970		8.68440	115.66634		8.69	0.00	0.00	0	360.00
R186	On 04/05/2017	Bond Future	8.44	Call	1,352.58000		1.35258		1,427.97000	1.42797	1,352.580	8.59	0.37	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,456.54000		1.45654		1,417.40000	1.41740	1,456.540	8.80	0.37	0.00	0	500.00
R186	On 03/08/2017	Bond Future			8.73260		112.50765		8.71212	112.64649		8.99	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 02/11/2017	Bond Future			8.75067		114.80421		8.72894	114.94853		8.74	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future			294.66033		294.66033		294.47898	294.47898			0.00	0.00	0	1,226.00
R197	On 04/05/2017	Bond Future			300.32946		300.32946		300.14811	300.14811			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.32602		299.32602		299.18623	299.18623			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			305.45147		305.45147		305.31577	305.31577			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			242.87583		242.87583		242.54976	242.54976			0.00	448,348,782.18	1,846	34,602.00
R202	On 04/05/2017	Bond Future			247.54867		247.54867		247.21928	247.21928			0.00	432,219,977.82	1,746	1,746.00
R202	On 03/08/2017	Bond Future			248.75984		248.75984		248.44762	248.44762			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			253.85026		253.85026		253.53724	253.53724			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			8.34234		100.64451		8.32859	100.70780		6.33	0.00	225,946,924.95	2,245	16,632.00
R2023	On 04/05/2017	Bond Future			8.37128		98.64260		8.35652	98.70832		6.34	0.00	221,452,637.00	2,245	2,245.00
R2023	On 03/08/2017	Bond Future			8.38801		100.59145		8.37251	100.65812		6.13	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.39672		98.71071		8.37977	98.78103		6.06	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			7.71476		103.59985		7.71180	103.60157		0.61	0.00	66,200,304.15	639	26,596.00
R203	On 04/05/2017	Bond Future			7.56389		101.41394		7.55536	101.41691		0.39	0.00	64,803,507.66	639	620.00
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			9.08776		91.95814		9.07938	92.01766			0.00	0.00	0	23,005.00
R2030	On 04/05/2017	Bond Future			9.13251		93.72167		9.12367	93.78359			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.17188		91.56624		9.16278	91.62908			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.19883		93.43550		9.18911	93.50180			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			9.21324		95.14521		9.20479	95.20966		12.35	0.00	0.00	0	19,304.00
R2032	On 04/05/2017	Bond Future			9.25709		92.81107		9.24823	92.87782		12.65	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future			9.29437		94.64486		9.28527	94.71263		12.57	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.32571		92.41663		9.31603	92.48792		12.85	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			9.32865		99.98648		9.32029	100.05671			0.00	0.00	0	7,756.00
R2035	On 04/05/2017	Bond Future			9.37174		97.40117		9.36298	97.47397			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future			9.40896		99.32556		9.39998	99.39943			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 02/11/2017	Bond Future		9.44272	96.84802		9.43319	96.92566			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		9.38285	92.25776		9.38459	92.24315		14.46	0.00	0.00	0	47,873.00
R2037	On 04/05/2017	Bond Future		9.42866	94.02699		9.43029	94.01344		14.22	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.47000	91.62718		9.47172	91.61302		14.81	0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future		9.50056	93.49777		9.50206	93.48553		14.54	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		7.77550	101.42365		7.77645	101.42202		1.89	0.00	2,839,862.20	28	30,150.00
R204	On 04/05/2017	Bond Future		7.78064	103.36871		7.78093	103.36827		1.66	0.00	2,894,323.88	28	28.00
R204	On 03/08/2017	Bond Future		7.73752	101.36935		7.73816	101.36853		1.55	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.60764	103.43840		7.60620	103.43993		1.29	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		9.39767	96.45144		9.39433	96.48173		15.16	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.44236	98.30121		9.43879	98.33329		14.91	0.00	0.00	0	320.00
R2040	On 03/08/2017	Bond Future		9.48270	95.73534		9.47905	95.76782		15.53	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.51254	97.68979		9.50853	97.72522		15.24	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		9.40235	93.80894		9.39895	93.84029		15.90	0.00	0.00	0	20,374.00
R2044	On 04/05/2017	Bond Future		9.44520	95.60791		9.44156	95.64118		15.66	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.48379	93.11412		9.48009	93.14766		16.32	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.51229	95.01506		9.50824	95.05153		16.03	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		9.39776	97.36214		9.39426	97.39524		15.77	0.00	685,429,465.60	7,040	61,593.00
R2048	On 04/05/2017	Bond Future		9.43656	94.78985		9.43283	94.82484		16.28	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.47011	96.66266		9.46632	96.69796		16.22	0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future		9.50050	94.19423		9.49637	94.23246		16.68	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future		7.93675	98.68494		7.92781	98.70771		3.06	0.00	5,822,411.46	59	74,774.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,440.62000	2.44062	2,463.39000	2.46339	2,440.620	3.23	1.00	0.00	0	62.00
R207	On 04/05/2017	Bond Future		7.96111	100.57748		7.95074	100.60187		2.80	0.00	2,112,127.08	21	21.00
R207	On 03/08/2017	Bond Future		7.96017	98.92064		7.94880	98.94514		2.77	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,080.32000	1.08032	1,097.07000	1.09707	1,080.320	2.80	0.60	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.91360	100.93977		7.89965	100.96709		2.52	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.05086		97.89038		8.04182	97.92085		4.36	0.00	17,620,268.40	180	29,276.00
R208	On 04/05/2017	Bond Future			8.07214		96.36498		8.06206	96.39723		4.21	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.07572		98.26896		8.06498	98.30148		4.07	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.05928		96.87086		8.04686	96.90630		3.96	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			9.28236		75.30131		9.27878	75.32648		14.33	0.00	0.00	0	66,215.00
R209	On 04/05/2017	Bond Future			9.32166		73.59472		9.31785	73.62129		14.73	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future	8.93	Call	1,189.98000		1.18998		1,228.82000	1.22882	1,189.980	14.46	0.33	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,287.17000		2.28717		2,307.56000	2.30756	2,287.170	14.65	0.48	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,413.28000		1.41328		1,434.87000	1.43487	1,413.280	14.84	0.34	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.35511		75.04887		9.35124	75.07566		14.74	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.38334		73.42910		9.37911	73.45818		15.15	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			185.62422		185.62422		185.61870	185.61870			0.00	2,598,739.08	14	1,765.00
R210	On 04/05/2017	Bond Future			186.87621		186.87621		186.87256	186.87256			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.57932		190.57932		190.57486	190.57486			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			192.04655		192.04655		192.06144	192.06144			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			145.90251		145.90251		145.69282	145.69282			0.00	17,800,106.22	122	3,380.00
R212	On 04/05/2017	Bond Future			148.70962		148.70962		148.49766	148.49766			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.60636		149.60636		149.40635	149.40635			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			152.66784		152.66784		152.46721	152.46721			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			9.10800		86.55846		9.09950	86.61727		12.02	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future			9.14693		84.66694		9.13802	84.72789		12.33	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.17951		86.33970		9.17037	86.40152		12.30	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 02/11/2017	Bond Future		9.20837	84.54878		9.19864	84.61388		12.58	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		9.34753	75.78498		9.33895	75.84844		15.15	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future		9.38499	73.94053		9.37606	74.00610		15.62	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future		9.41717	75.40142		9.40805	75.46795		15.59	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future		9.44621	73.64103		9.43660	73.71072		16.02	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		22,871.73000	22,871.73000		22,858.63000	22,858.63000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future		9.58920	9.58920		9.58600	9.58600		14.73	0.00	0.00	0	35.00
SGD / R	On 19/06/2017	Foreign Exchange Future		9.76790	9.76790		9.76250	9.76250		14.86	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future		3.56370	3.56370		3.55420	3.55420		18.74	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future		3.53600	3.53600		3.52630	3.52630		18.05	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.34380	1.34380		1.33160	1.33160			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future		1.29290	1.29290		1.27630	1.27630			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.23750	1.23750		1.23000	1.23000			0.00	0.00	0	0.00

**Total for Derivatives :** **3,342,252,354.17**    **44,118**    **3 155 605.00**

**Grand Total:** **3,342,252,354.17**    **44,118**    **3 155 605.00**