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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/01/2017

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 20/01/2017	Any day expiry		13.65900	13.65900		13.49360	13.49360		22.01	0.00	0.00	0	184.00
\$ / R	On 23/01/2017	Any day expiry		13.65900	13.65900		13.49720	13.49720		17.26	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry		13.65430	13.65430		13.50000	13.50000		17.84	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	467.63090	0.46763	609.88860	0.60989	467.631	21.19	0.88	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	0.07120	0.00007	0.02850	0.00003	0.071	35.35	0.00	0.00	0	1,000.00
\$ / R	On 26/01/2017	Any day expiry		13.65680	13.65680		13.50160	13.50160		17.98	0.00	0.00	0	0.00
\$ / R	On 26/01/2017	Any day expiry	14.03	Call	30.54600	0.03055	18.51200	0.01851	30.546	19.35	0.16	0.00	0	30,000.00
\$ / R	On 27/01/2017	Any day expiry		13.65920	13.65920		13.50330	13.50330		18.29	0.00	0.00	0	450.00
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	84.66590	0.08467	152.99440	0.15299	84.666	18.84	0.33	0.00	0	60.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	232.45270	0.23245	353.37510	0.35338	232.453	18.72	0.64	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	7.33260	0.00733	5.85480	0.00585	7.333	20.87	0.04	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	1.70100	0.00170	1.21520	0.00122	1.701	26.72	0.01	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry		13.66660	13.66660		13.50820	13.50820		17.82	0.00	0.00	0	3,901.00
\$ / R	On 31/01/2017	Any day expiry		13.66900	13.66900		13.51110	13.51110		18.04	0.00	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	524.47100	0.52447	665.78470	0.66578	524.471	19.62	0.83	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	4.49640	0.00450	2.68170	0.00268	4.496	25.78	0.02	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 17/02/2017	Any day expiry			13.71340	13.71340		13.56050	13.56050		17.85	0.00	0.00	0	487.00
\$ / R	13.61	Put	On 17/02/2017	Any day expiry	224.00360	0.22400	308.75110	0.30875	224.004	17.75	0.43	0.00	0	39,000.00			
\$ / R	14.32	Put	On 17/02/2017	Any day expiry	703.26520	0.70327	835.23250	0.83523	703.265	19.68	0.77	0.00	0	1,500.00			
\$ / R	15.03	Call	On 17/02/2017	Any day expiry	24.15120	0.02415	19.76070	0.01976	24.151	21.38	0.07	0.00	0	1,500.00			
\$ / R			On 23/02/2017	Any day expiry	13.72900	13.72900	13.57720	13.57720		17.80	0.00	9,595,320.00	700	0.00			
\$ / R			On 24/02/2017	Any day expiry	13.73160	13.73160	13.57980	13.57980		17.85	0.00	0.00	0	3,920.00			
\$ / R	13.50	Put	On 24/02/2017	Any day expiry	197.78320	0.19778	271.66110	0.27166	197.783	17.56	0.37	0.00	0	60.00			
\$ / R	15.20	Call	On 24/02/2017	Any day expiry	29.10600	0.02911	23.18490	0.02318	29.106	21.64	0.07	0.00	0	60.00			
\$ / R			On 27/02/2017	Any day expiry	13.73940	13.73940	13.58750	13.58750		17.71	0.00	0.00	0	2,815.00			
\$ / R			On 28/02/2017	Any day expiry	13.74200	13.74200	13.59000	13.59000		17.76	0.00	164,004.00	12	712.00			
\$ / R			On 01/03/2017	Any day expiry	13.74460	13.74460	13.59260	13.59260		17.80	0.00	0.00	0	0.00			
\$ / R			On 13/03/2017	Foreign Exchange Future	13.77560	13.77560	13.62340	13.62340		17.78	0.00	332,653,188.80	24,148	441,435.00			
\$ / R	12.20	Put	On 13/03/2017	Foreign Exchange Future	11.84650	0.01185	18.85120	0.01885	11.847	17.54	0.03	0.00	0	250.00			
\$ / R	12.50	Put	On 13/03/2017	Foreign Exchange Future	22.55280	0.02255	39.46320	0.03946	22.553	16.63	0.06	0.00	0	1,500.00			
\$ / R	13.00	Put	On 13/03/2017	Foreign Exchange Future	87.72780	0.08773	128.59530	0.12860	87.728	16.99	0.18	0.00	0	95,797.00			
\$ / R	13.03	Put	On 13/03/2017	Foreign Exchange Future	94.00190	0.09400	136.95220	0.13695	94.002	17.01	0.19	0.00	0	1,000.00			
\$ / R	13.10	Put	On 13/03/2017	Foreign Exchange Future	110.18460	0.11018	157.87220	0.15787	110.185	17.08	0.21	0.00	0	4,800.00			
\$ / R	13.20	Put	On 13/03/2017	Foreign Exchange Future	136.76290	0.13676	191.30770	0.19131	136.763	17.19	0.25	0.00	0	2,000.00			
\$ / R	13.25	Put	On 13/03/2017	Foreign Exchange Future	151.57500	0.15158	209.62670	0.20963	151.575	17.24	0.27	0.00	0	100.00			
\$ / R	13.26	Put	On 13/03/2017	Foreign Exchange Future	154.66180	0.15466	213.41890	0.21342	154.662	17.25	0.27	0.00	0	1,000.00			
\$ / R	13.50	Put	On 13/03/2017	Foreign Exchange Future	241.68480	0.24168	317.51560	0.31752	241.685	17.51	0.37	0.00	0	2,000.00			
\$ / R	13.65	Call	On 13/03/2017	Foreign Exchange Future	434.55590	0.43456	368.61340	0.36861	434.556	17.67	0.57	0.00	0	2,400.00			
\$ / R	13.70	Call	On 13/03/2017	Foreign Exchange Future	409.18810	0.40919	347.88560	0.34789	409.188	17.73	0.55	0.00	0	1,603.00			
\$ / R	14.00	Call	On 13/03/2017	Foreign Exchange Future	285.99140	0.28599	243.69490	0.24369	285.991	18.38	0.42	0.00	0	501.00			
\$ / R	14.00	Put	On 13/03/2017	Foreign Exchange Future	510.39140	0.51039	620.29490	0.62029	510.391	18.38	0.58	0.00	0	11,320.00			
\$ / R	14.10	Put	On 13/03/2017	Foreign Exchange Future	577.58850	0.57759	692.46270	0.69246	577.588	18.62	0.62	0.00	0	46,000.00			
\$ / R	14.30	Call	On 13/03/2017	Foreign Exchange Future	197.68190	0.19768	168.93350	0.16893	197.682	19.09	0.32	0.00	0	200.00			
\$ / R	14.30	Put	On 13/03/2017	Foreign Exchange Future	722.08190	0.72208	845.53350	0.84553	722.082	19.09	0.68	0.00	0	30,000.00			
\$ / R	14.40	Call	On 13/03/2017	Foreign Exchange Future	174.42170	0.17442	149.23060	0.14923	174.422	19.33	0.29	0.00	0	7,300.00			
\$ / R	14.40	Put	On 13/03/2017	Foreign Exchange Future	798.82170	0.79882	925.83060	0.92583	798.822	19.33	0.71	0.00	0	29,152.00			
\$ / R	14.44	Call	On 13/03/2017	Foreign Exchange Future	165.87120	0.16587	141.95710	0.14196	165.871	19.43	0.27	0.00	0	100.00			
\$ / R	14.44	Put	On 13/03/2017	Foreign Exchange Future	830.27120	0.83027	958.55710	0.95856	830.271	19.43	0.73	0.00	0	100.00			
\$ / R	14.50	Call	On 13/03/2017	Foreign Exchange Future	153.73600	0.15374	131.68970	0.13169	153.736	19.57	0.26	0.00	0	23,750.00			
\$ / R	14.62	Call	On 13/03/2017	Foreign Exchange Future	131.96810	0.13197	113.29770	0.11330	131.968	19.84	0.23	0.00	0	2,000.00			
\$ / R	14.88	Call	On 13/03/2017	Foreign Exchange Future	94.67890	0.09468	81.77550	0.08178	94.679	20.44	0.17	0.00	0	1,000.00			
\$ / R	14.91	Call	On 13/03/2017	Foreign Exchange Future	91.11970	0.09112	78.76290	0.07876	91.120	20.51	0.17	0.00	0	1,000.00			
\$ / R	14.96	Call	On 13/03/2017	Foreign Exchange Future	85.48450	0.08548	73.99080	0.07399	85.485	20.63	0.16	0.00	0	3,000.00			
\$ / R	15.00	Call	On 13/03/2017	Foreign Exchange Future	81.23200	0.08123	70.38740	0.07039	81.232	20.72	0.15	0.00	0	1,206.00			
\$ / R	15.10	Call	On 13/03/2017	Foreign Exchange Future	71.51870	0.07152	61.37510	0.06138	71.519	20.95	0.13	0.00	0	7,300.00			
\$ / R	15.23	Put	On 13/03/2017	Foreign Exchange Future	1,514.30840	1.51431	1,657.91310	1.65791	1,514.308	21.18	0.89	0.00	0	90.00			
\$ / R	15.36	Put	On 13/03/2017	Foreign Exchange Future	1,634.14890	1.63415	1,779.46430	1.77946	1,634.149	21.36	0.90	0.00	0	7,160.00			
\$ / R	15.48	Call	On 13/03/2017	Foreign Exchange Future	41.85880	0.04186	36.28700	0.03629	41.859	21.53	0.08	0.00	0	30,000.00			
\$ / R	15.50	Call	On 13/03/2017	Foreign Exchange Future	40.66690	0.04067	35.29220	0.03529	40.667	21.56	0.08	0.00	0	1,000.00			
\$ / R	15.70	Put	On 13/03/2017	Foreign Exchange Future	1,954.83140	1.95483	2,103.31960	2.10332	1,954.831	21.84	0.94	0.00	0	6,370.00			

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	15.74	Put	1,993.11080	1.99311	2,141.87260	2.14187	1,993.111	21.90	0.94	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	26.30820	0.02631	23.24820	0.02325	26.308	21.98	0.06	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	19.64770	0.01965	17.60670	0.01761	19.648	22.27	0.04	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	14.24650	0.01425	12.98530	0.01299	14.247	22.57	0.03	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	9.47170	0.00947	9.31440	0.00931	9.472	22.97	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,982.29390	2.98229	3,134.22740	3.13423	2,982.294	23.92	0.98	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	6.69480	0.00669	6.34370	0.00634	6.695	24.87	0.01	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	5.58140	0.00558	5.15160	0.00515	5.581	26.04	0.01	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	1.81070	0.00181	1.33120	0.00133	1.811	28.28	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	1.78150	0.00178	1.30930	0.00131	1.782	28.28	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.70410	0.00070	0.50790	0.00051	0.704	28.28	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.36690	0.00037	0.26150	0.00026	0.367	28.28	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00860	0.00001	0.00570	0.00001	0.009	28.28	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.78070	13.78070	13.62860	13.62860		17.86	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	289.14150	0.28914	362.10860	0.36211	289.142	17.52	0.38	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	71.88930	0.07189	62.01910	0.06202	71.889	21.33	0.12	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.82270	13.82270	13.66950	13.66950		17.88	0.00	0.00	0	4,019.00
\$ / R	On 11/04/2017	Any day expiry			13.85200	13.85200	13.69750	13.69750		17.85	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.85470	13.85470	13.70010	13.70010		17.85	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	565.15320	0.56515	487.67740	0.48768	565.153	17.63	0.58	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	505.19190	0.50519	436.02190	0.43602	505.192	17.77	0.54	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	526.41430	0.52641	622.16050	0.62216	526.414	18.05	0.51	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	22.23140	0.02223	18.06770	0.01807	22.231	23.47	0.04	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.85730	13.85730	13.70260	13.70260		17.86	0.00	0.00	0	394.00
\$ / R	On 18/04/2017	Any day expiry			13.87070	13.87070	13.71540	13.71540		17.76	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.87870	13.87870	13.72300	13.72300		17.80	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.88920	13.88920	13.73310	13.73310		17.85	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	316.35760	0.31636	384.47800	0.38448	316.358	17.37	0.36	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	458.65150	0.45865	543.20810	0.54321	458.652	17.73	0.45	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	634.17830	0.63418	734.89250	0.73489	634.178	18.24	0.55	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	185.02290	0.18502	160.68170	0.16068	185.023	20.16	0.23	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	107.41210	0.10741	93.01680	0.09302	107.412	21.32	0.14	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	47.24740	0.04725	40.96590	0.04097	47.247	23.01	0.07	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.89690	13.89690	13.74070	13.74070		17.88	0.00	8,596,764.00	620	2,200.00
\$ / R	On 26/05/2017	Any day expiry			13.96800	13.96800	13.81170	13.81170		18.01	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	360.81500	0.36081	427.56090	0.42756	360.815	17.47	0.35	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	139.18130	0.13918	122.85250	0.12285	139.181	21.39	0.16	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.02900	14.02900	13.87250	13.87250		18.10	0.00	6,018,441.00	429	201,138.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	143.57620	0.14358	175.32680	0.17533	143.576	16.91	0.17	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	213.15680	0.21316	255.02450	0.25502	213.157	17.04	0.23	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	541.97300	0.54197	621.61600	0.62162	541.973	17.82	0.43	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	562.91370	0.56291	644.31820	0.64432	562.914	17.87	0.44	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	633.80580	0.63381	721.59590	0.72160	633.806	18.04	0.47	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	697.74090	0.69774	790.13420	0.79013	697.741	18.19	0.50	0.00	0	2,850.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	709.77640	0.70978	802.89830	0.80290	709.776	18.22	0.50	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	740.29280	0.74029	835.18990	0.83519	740.293	18.30	0.51	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	771.39150	0.77139	868.03520	0.86804	771.391	18.38	0.52	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	559.32600	0.55933	500.50190	0.50050	559.326	18.43	0.47	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	835.29680	0.83530	935.32520	0.93533	835.297	18.54	0.55	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	477.91620	0.47792	426.85600	0.42686	477.916	18.81	0.42	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,231.51810	1.23152	1,349.06890	1.34907	1,231.518	19.44	0.66	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	267.99330	0.26799	238.75170	0.23875	267.993	20.32	0.26	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,722.24900	1.72225	1,850.91630	1.85092	1,722.249	20.47	0.76	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,959.74430	1.95974	2,093.26530	2.09327	1,959.744	20.85	0.79	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	208.74430	0.20874	185.76530	0.18577	208.744	20.85	0.21	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	199.34470	0.19934	177.45250	0.17745	199.345	20.95	0.20	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	198.04140	0.19804	176.29700	0.17630	198.041	20.96	0.20	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	180.68770	0.18069	160.95880	0.16096	180.688	21.15	0.18	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	169.29200	0.16929	150.89200	0.15089	169.292	21.28	0.17	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	158.66650	0.15867	141.50970	0.14151	158.666	21.42	0.16	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	152.64030	0.15264	136.19060	0.13619	152.640	21.50	0.16	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	113.24870	0.11325	103.14780	0.10315	113.249	22.14	0.12	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	58.00900	0.05801	53.53230	0.05353	58.009	24.89	0.06	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	40.61960	0.04062	36.00170	0.03600	40.620	25.09	0.05	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	16.97360	0.01697	14.98620	0.01499	16.974	25.09	0.02	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			14.05180	14.05180	13.89530	13.89530		18.13	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	395.90370	0.39590	461.61510	0.46162	395.904	17.43	0.34	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	171.24680	0.17125	153.20570	0.15321	171.247	21.42	0.17	0.00	0	60.00
\$ / R	On 12/07/2017	Any day expiry			14.08740	14.08740	13.93080	13.93080		18.18	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	627.67110	0.62767	710.17150	0.71017	627.671	17.99	0.44	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	84.74680	0.08475	79.88270	0.07988	84.747	24.18	0.08	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.11030	14.11030	13.95360	13.95360		18.19	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			14.12540	14.12540	13.96870	13.96870		18.25	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	422.17810	0.42218	487.41320	0.48741	422.178	17.42	0.34	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	192.02910	0.19203	173.73880	0.17374	192.029	21.55	0.17	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry			14.20790	14.20790	14.05180	14.05180		18.29	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	448.10530	0.44811	510.58380	0.51058	448.105	17.40	0.33	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	216.86320	0.21686	198.01790	0.19802	216.863	21.74	0.18	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.25800	14.25800	14.10220	14.10220		18.33	0.00	1,425,800.00	100	6,297.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	217.97610	0.21798	255.14510	0.25515	217.976	16.90	0.19	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	288.74620	0.28875	330.32010	0.33032	288.746	17.13	0.23	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	423.88300	0.42388	477.65090	0.47765	423.883	17.36	0.31	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	575.61670	0.57562	645.36720	0.64537	575.617	17.70	0.37	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	580.47240	0.58047	650.55180	0.65055	580.472	17.71	0.38	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	826.39090	0.82639	911.15960	0.91116	826.391	18.29	0.46	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	885.52340	0.88552	973.29970	0.97330	885.523	18.42	0.48	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	977.76320	0.97776	1,069.84800	1.06985	977.763	18.61	0.51	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	307.73950	0.30774	281.57660	0.28158	307.740	21.12	0.23	0.00	0	960.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	256.31210	0.25631	234.96910	0.23497	256.312	21.59	0.20	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	234.35130	0.23435	216.77890	0.21678	234.351	21.82	0.18	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	231.24840	0.23125	214.46520	0.21447	231.248	21.86	0.18	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	164.94630	0.16495	156.13110	0.15613	164.946	23.49	0.13	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.28050	14.28050	14.12480	14.12480		18.39	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	470.09190	0.47009	528.68940	0.52869	470.092	17.44	0.32	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	236.31010	0.23631	221.61040	0.22161	236.310	21.93	0.18	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.34550	14.34550	14.19030	14.19030		18.42	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.35560	14.35560	14.20030	14.20030		18.44	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	490.08310	0.49008	543.98450	0.54398	490.083	17.46	0.32	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	258.99830	0.25900	241.83090	0.24183	258.998	22.32	0.18	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.43620	14.43620	14.28070	14.28070		18.51	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	508.18320	0.50818	560.01440	0.56001	508.183	17.46	0.31	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	284.60140	0.28460	269.92790	0.26993	284.601	22.55	0.19	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.48670	14.48670	14.33090	14.33090		18.49	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	460.25120	0.46025	508.54900	0.50855	460.251	17.36	0.28	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	747.09120	0.74709	817.33860	0.81734	747.091	17.92	0.39	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	794.78510	0.79479	867.52930	0.86753	794.785	18.03	0.40	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	827.38730	0.82739	901.77150	0.90177	827.387	18.11	0.41	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	843.92580	0.84393	919.12630	0.91913	843.926	18.14	0.42	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,029.52560	1.02953	1,112.60030	1.11260	1,029.526	18.55	0.47	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,047.63700	1.04764	1,131.48450	1.13148	1,047.637	18.58	0.47	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	469.46810	0.46947	435.73460	0.43573	469.468	20.98	0.29	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	426.37370	0.42637	395.88120	0.39588	426.374	21.29	0.26	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	382.68800	0.38269	355.52600	0.35553	382.688	21.64	0.24	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	377.46380	0.37746	350.70300	0.35070	377.464	21.68	0.24	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	373.60380	0.37360	347.13680	0.34714	373.604	21.72	0.23	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	368.52950	0.36853	343.18210	0.34318	368.529	21.76	0.23	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	292.69080	0.29269	275.70460	0.27570	292.691	22.99	0.19	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.49680	14.49680	14.34090	14.34090		18.55	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	520.52680	0.52053	572.51000	0.57251	520.527	17.46	0.31	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	300.93690	0.30094	285.08720	0.28509	300.937	22.88	0.19	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.71590	14.71590	14.55920	14.55920		18.92	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.94490	14.94490	14.78750	14.78750		19.33	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	677.80540	0.67781	734.28650	0.73429	677.805	18.07	0.30	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.77560	13.77560	13.62340	13.62340		17.78	0.00	0.00	0	464.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.02900	14.02900	13.87250	13.87250		18.10	0.00	0.00	0	44.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.25800	14.25800	14.10220	14.10220		18.33	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.81760	16.81760	16.64130	16.64130		22.24	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			16.91790	16.91790	16.74940	16.74940		20.46	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.96380	16.96380	16.79490	16.79490		20.17	0.00	19,491,406.20	1,149	51,773.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	505.05600	0.50506	432.60690	0.43261	505.056	20.26	0.50	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 13/03/2017	Foreign Exchange Future	18.50	Call	131.25980		0.13126		110.34540	0.11035	131.260	22.96	0.17	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	78.68460		0.07868		64.22310	0.06422	78.685	23.51	0.11	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	17.28220		0.01728		17.44880	0.01745	17.282	28.06	0.03	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.02990		17.02990		16.86050	16.86050		20.19	0.00	0.00	0	162.00
£ / R	On 13/04/2017	Any day expiry			17.08050		17.08050		16.90890	16.90890		20.18	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			17.12690		17.12690		16.95260	16.95260		20.04	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			17.13750		17.13750		16.96310	16.96310		20.01	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.32020		17.32020		17.14590	17.14590		19.49	0.00	381,044.40	22	32,012.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.65220		17.65220		17.47560	17.47560		18.98	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.98880		17.98880		17.80940	17.80940		18.64	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11951		0.11951		0.12043	0.12043		22.48	0.00	0.00	0	341.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12232		0.12232		0.12325	0.12325		18.46	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12496		0.12496		0.12592	0.12592		15.74	0.00	0.00	0	0.00
€ / R	On 23/01/2017	Any day expiry			14.47320		14.47320		14.42570	14.42570		18.94	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.46720		14.46720		14.42930	14.42930		18.46	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.48600		14.48600		14.44360	14.44360		17.46	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.56730		14.56730		14.53340	14.53340		16.77	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.58080		14.58080		14.54680	14.54680		16.74	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.62450		14.62450		14.59060	14.59060		16.70	0.00	20,883,786.00	1,428	86,438.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	64.17900		0.06418		70.71640	0.07072	64.179	16.25	0.14	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	61.07120		0.06107		62.62400	0.06262	61.071	19.37	0.12	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.63120		14.63120		14.59740	14.59740		16.83	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.68830		14.68830		14.65480	14.65480		16.89	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.73800		14.73800		14.70270	14.70270		16.91	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.96910		14.96910		14.93280	14.93280		17.06	0.00	5,987,640.00	400	79,686.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.29480		15.29480		15.25810	15.25810		17.30	0.00	0.00	0	1,396.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.62890		15.62890		15.59100	15.59100		17.45	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.43879		97.43879		97.14993	97.14993			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.51548		94.51548		94.21114	94.21114			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.30834		93.30834		92.98470	92.98470			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.45265		95.45265		95.11231	95.11231			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.17892		99.17892		98.82890	98.82890			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.78966		97.78966		97.42541	97.42541			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00281		100.00281		100.00281	100.00281			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61500		99.61500		99.61434	99.61434			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.64074		99.64074		99.63730	99.63730			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.89283		99.89283		99.88700	99.88700			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.92847		99.92847		99.91221	99.91221			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.92203		99.92203		99.91665	99.91665			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 16/03/2018	Interest Rate Swap	99.21231	99.21231	99.19603	99.19603					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.87118	98.87118	98.84619	98.84619					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.92621	98.92621	98.88981	98.88981					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.42000	99.42000	99.37000	99.37000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.92135	99.92135	99.85908	99.85908					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.66846	97.66846	97.51600	97.51600					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.98101	96.98101	96.81905	96.81905					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.25973	96.25973	96.08971	96.08971					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.51120	96.51120	96.33390	96.33390					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.75215	98.75215	98.56950	98.56950					0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.95074	98.95074	98.76018	98.76018					0.00	0.00	0	0.00
AL37	On 02/02/2017	Index Future	516.12100	516.12100	516.99900	516.99900					0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	526.01800	526.01800	526.91300	526.91300					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	536.39800	536.39800	537.32300	537.32300					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	547.33800	547.33800	548.28600	548.28600					0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	599.40600	599.40600	601.26500	601.26500					0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	610.90000	610.90000	612.79600	612.79600					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	622.95400	622.95400	624.90200	624.90200					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	635.66100	635.66100	637.65200	637.65200					0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	544.89200	544.89200	547.08000	547.08000					0.00	0.00	0	593.00
ALBI	On 04/05/2017	Index Future	555.34000	555.34000	557.57200	557.57200					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	566.29900	566.29900	568.58700	568.58700					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	577.84900	577.84900	580.18800	580.18800					0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.36910	10.36910	10.29020	10.29020				13.89	0.00	0.00	0	22,282.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.53780	10.53780	10.45510	10.45510				14.13	0.00	0.00	0	125.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.69130	10.69130	10.60920	10.60920				13.95	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.84580	10.84580	10.76380	10.76380				13.77	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.35480	10.35480	10.42150	10.42150				15.47	0.00	0.00	0	69.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.55800	10.55800	10.62470	10.62470				15.71	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.74490	10.74490	10.81350	10.81350				15.45	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.65090	13.65090	13.63360	13.63360				17.19	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.98940	13.98940	13.97030	13.97030				17.57	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.31380	14.31380	14.29050	14.29050				17.96	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.99490	1.99490	1.98070	1.98070				16.97	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.00940	2.00940	1.99730	1.99730				17.14	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.02690	2.02690	2.01570	2.01570				17.00	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
DKK / R	On 13/03/2017	Foreign Exchange Future		1.96760	1.96760		1.96260	1.96260		16.64	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.01510	2.01510		2.00980	2.00980		16.89	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		132.10951	132.10951		132.10963	132.10963			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		10.36312	80.52491		10.29869	80.94506			0.00	0.00	0	9,466.00
ES33	On 04/05/2017	Bond Future		10.43966	78.27571		10.37310	78.70406			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.51045	79.82053		10.44144	80.25909			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.57844	77.65483		10.50708	78.10286			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		10.48727	84.91619		10.42782	85.36346			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.56308	82.28205		10.50167	82.73803			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.63240	83.90609		10.56879	84.37297			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.69793	81.35580		10.63220	81.83278			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		542.77000	542.77000		544.93900	544.93900			0.00	21,710,800.00	4	490.00
GOVI	On 04/05/2017	GOVI		553.17800	553.17800		555.38900	555.38900			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		564.09300	564.09300		566.36100	566.36100			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		575.59900	575.59900		577.91700	577.91700			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.77690	1.77690		1.75760	1.75760		17.19	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.81060	1.81060		1.79060	1.79060		17.64	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.84020	1.84020		1.82030	1.82030		17.96	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		126.63796	126.63796		126.63666	126.63666			0.00	0.00	0	3,231.00

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 04/05/2017	Bond Future		129.07413	129.07413		129.07313	129.07313			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		130.28352	130.28352		130.28531	130.28531			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		132.94861	132.94861		132.95126	132.95126			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		106.39268	106.39268		105.95610	105.95610			0.00	0.00	0	6,033.00
I2033	On 04/05/2017	Bond Future		107.39886	107.39886		106.95413	106.95413			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		109.52464	109.52464		109.07355	109.07355			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		110.67439	110.67439		110.21469	110.21469			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		130.85280	130.85280		130.63264	130.63264			0.00	101,934,331.20	779	21,946.00
I2038	On 04/05/2017	Bond Future		133.36999	133.36999		133.14590	133.14590			0.00	3,467,619.74	26	805.00
I2038	On 03/08/2017	Bond Future		134.49626	134.49626		134.27070	134.27070			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		137.24754	137.24754		137.01810	137.01810			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		131.63643	131.63643		131.63506	131.63506			0.00	22,378,193.10	170	18,568.00
I2046	On 04/05/2017	Bond Future		132.63872	132.63872		132.63762	132.63762			0.00	0.00	0	1,450.00
I2046	On 03/08/2017	Bond Future		135.26400	135.26400		135.26594	135.26594			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		136.42649	136.42649		136.42928	136.42928			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		139.26188	139.26188		139.26059	139.26059			0.00	14,901,021.16	107	25,127.00
I2050	On 04/05/2017	Bond Future		141.94100	141.94100		141.93969	141.93969			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		143.07143	143.07143		143.07339	143.07339			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		145.99831	145.99831		146.00096	146.00096			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		247.18900	247.18900		246.87200	246.87200			0.00	0.00	0	1,031.00
IGOV	On 04/05/2017	Index Future		251.94400	251.94400		251.62200	251.62200			0.00	10,077,760.00	4	65.00
IGOV	On 03/08/2017	Index Future		256.93100	256.93100		256.60700	256.60700			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future		262.18600	262.18600		261.85800	261.85800			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		666.27600	666.27600		665.44900	665.44900			0.00	0.00	0	157.00
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		7.37000	92.63000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.39000	92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.39000	92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.39000	92.61000		7.44000	7.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.44000		92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13140		0.13140		0.12970	0.12970			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13130		0.13130		0.12920	0.12920			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.13130		0.13130		0.12910	0.12910			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.83770		9.83770		9.79880	9.79880		14.60	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.99050		9.99050		9.94950	9.94950		14.85	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.13000		10.13000		10.08820	10.08820		14.86	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.29780		1.29780		1.28460	1.28460			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.31790		1.31790		1.30430	1.30430			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.33420		1.33420		1.32070	1.32070			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.23140		1.23140		1.23280	1.23280			0.00	12,314.00	10	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.23460		1.23460		1.23600	1.23600			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.23810		1.23810		1.23920	1.23920			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06160		1.06160		1.07100	1.07100			0.00	15,924.00	15	718.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06700		1.06700		1.07640	1.07640			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07270		1.07270		1.08200	1.08200			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.71698		113.00456		8.66714	113.35586		8.94	0.00	91,420,689.04	809	113,629.00
R186	On 02/02/2017	Bond Future	8.00	Call	2.53000		0.00253		5.99000	0.00599	2.530	8.70	0.00	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	98.67000		0.09867		158.04000	0.15804	98.670	8.82	0.11	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	153.67000		0.15367		234.47000	0.23447	153.670	8.84	0.15	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	442.57000		0.44257		601.01000	0.60101	442.570	8.89	0.34	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	492.43000		0.49243		660.92000	0.66092	492.430	8.90	0.37	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	369.44000		0.36944		298.87000	0.29887	369.440	9.01	0.29	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	312.44000		0.31244		251.77000	0.25177	312.440	9.03	0.26	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	232.92000		0.23292		186.62000	0.18662	232.920	9.06	0.20	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	149.67000		0.14967		119.17000	0.11917	149.670	9.10	0.14	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	86.29000		0.08629		68.39000	0.06839	86.290	9.15	0.09	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	7.15000		0.00715		5.74000	0.00574	7.150	9.32	0.01	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	2.70000		0.00270		2.20000	0.00220	2.700	9.38	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.75605		115.17145		8.70414	115.52970		8.69	0.00	0.00	0	360.00
R186	On 04/05/2017	Bond Future	8.44	Call	1,213.53000		1.21353		1,352.58000	1.35258	1,213.530	8.59	0.35	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,585.10000		1.58510		1,456.54000	1.45654	1,585.100	8.80	0.40	0.00	0	500.00
R186	On 03/08/2017	Bond Future			8.78702		112.13984		8.73260	112.50765		8.99	0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.80747		114.42814		8.75067	114.80421		8.74	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future	294.66358		294.66358		294.66033	294.66033			0.00	0.00	0	1,226.00
R197	On 04/05/2017	Bond Future	300.33212		300.33212		300.32946	300.32946			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future	299.32214		299.32214		299.32602	299.32602			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future	305.44564		305.44564		305.45147	305.45147			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	244.15599		244.15599		242.87583	242.87583			0.00	0.00	0	34,602.00
R202	On 04/05/2017	Bond Future	248.85281		248.85281		247.54867	247.54867			0.00	0.00	0	1,746.00
R202	On 03/08/2017	Bond Future	250.08439		250.08439		248.75984	248.75984			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future	255.20031		255.20031		253.85026	253.85026			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	8.38219		100.46136		8.34234	100.64451		6.33	0.00	25,919,030.88	258	16,542.00
R2023	On 04/05/2017	Bond Future	8.41331		98.45575		8.37128	98.64260		6.34	0.00	0.00	0	2,245.00
R2023	On 03/08/2017	Bond Future	8.43290		100.39870		8.38801	100.59145		6.13	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future	8.44436		98.51340		8.39672	98.71071		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	7.75124		103.57876		7.71476	103.59985		0.61	0.00	102,542,972.40	990	26,296.00
R203	On 04/05/2017	Bond Future	7.62604		101.39224		7.56389	101.41394		0.39	0.00	0.00	0	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	9.14255		91.57027		9.08776	91.95814			0.00	0.00	0	23,005.00
R2030	On 04/05/2017	Bond Future	9.18916		93.32625		9.13251	93.72167			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.23078		91.16094		9.17188	91.56624			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future	9.25979		93.02124		9.19883	93.43550			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	9.26797		94.72934		9.21324	95.14521		12.35	0.00	21,124,642.82	223	19,081.00
R2032	On 04/05/2017	Bond Future	9.31359		92.38705		9.25709	92.81107		12.65	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.35294		94.21038		9.29437	94.64486		12.57	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	9.38624		91.97262		9.32571	92.41663		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	9.38837		99.48708		9.32865	99.98648			0.00	0.00	0	7,756.00
R2035	On 04/05/2017	Bond Future	9.43329		96.89198		9.37174	97.40117			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.47264		98.80420		9.40896	99.32556			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.50842		96.31534		9.44272	96.84802			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.44262		91.75798		9.38285	92.25776		14.46	0.00	0.00	0	47,873.00
R2037	On 04/05/2017	Bond Future	9.49022		93.51749		9.42866	94.02699		14.22	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.53367		91.10553		9.47000	91.62718		14.81	0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future	9.56614		92.96480		9.50056	93.49777		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	7.80583		101.37167		7.77550	101.42365		1.89	0.00	156,112,371.80	1,540	30,150.00
R204	On 04/05/2017	Bond Future	7.81613		103.31555		7.78064	103.36871		1.66	0.00	0.00	0	28.00
R204	On 03/08/2017	Bond Future	7.78165		101.31287		7.73752	101.36935		1.55	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.66269		103.38009		7.60764	103.43840		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	9.45744		95.91187		9.39767	96.45144		15.16	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future	9.50390		97.75102		9.44236	98.30121		14.91	0.00	0.00	0	320.00
R2040	On 03/08/2017	Bond Future	9.54629		95.17221		9.48270	95.73534		15.53	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future	9.57799		97.11446		9.51254	97.68979		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	9.46214		93.26052		9.40235	93.80894		15.90	0.00	53,065,235.88	569	19,805.00
R2044	On 04/05/2017	Bond Future	9.50670		95.04879		9.44520	95.60791		15.66	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future	9.54728		92.54188		9.48379	93.11412		16.32	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future	9.57756		94.43054		9.51229	95.01506		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	9.45752		96.80012		9.39776	97.36214		15.77	0.00	4,840,006.00	50	61,543.00
R2048	On 04/05/2017	Bond Future	9.49797		94.21694		9.43656	94.78985		16.28	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future	9.53343		96.07630		9.47011	96.66266		16.22	0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future	9.56560		93.59533		9.50050	94.19423		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	7.96168		98.62147		7.93675	98.68494		3.06	0.00	0.00	0	74,774.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,377.15000	2.37715	2,440.62000	2.44062	2,377.150	3.23	1.00	0.00	0	62.00
R207	On 04/05/2017	Bond Future	7.98870		100.51260		7.96111	100.57748		2.80	0.00	0.00	0	21.00
R207	On 03/08/2017	Bond Future	7.99193		98.85225		7.96017	98.92064		2.77	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,037.72000	1.03772	1,080.32000	1.08032	1,037.720	2.80	0.59	0.00	0	51.00
R207	On 02/11/2017	Bond Future	7.94958		100.86933		7.91360	100.93977		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
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 02/02/2017	Bond Future			8.09598		97.73846		8.05086	97.89038		4.36	0.00	30,298,922.60	310	29,063.00
R208	On 04/05/2017	Bond Future			8.12064		96.20999		8.07214	96.36498		4.21	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.12870		98.10876		8.07572	98.26896		4.07	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.11688		96.70674		8.05928	96.87086		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			9.34716		74.84787		9.28236	75.30131		14.33	0.00	4,490,872.20	60	66,215.00
R209	On 04/05/2017	Bond Future			9.38828		73.13249		9.32166	73.59472		14.73	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future	8.93	Call	1,035.08000		1.03508	1,189.98000	1.18998	1,035.080		14.46	0.30	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,505.62000		2.50562	2,287.17000	2.28717	2,505.620		14.65	0.51	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,568.43000		1.56843	1,413.28000	1.41328	1,568.430		14.84	0.37	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.42381		74.57582		9.35511	75.04887		14.74	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.45400		72.94594		9.38334	73.42910		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			185.62601		185.62601		185.62422	185.62422			0.00	0.00	0	1,765.00
R210	On 04/05/2017	Bond Future			186.87780		186.87780		186.87621	186.87621			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.57670		190.57670		190.57932	190.57932			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			192.04272		192.04272		192.04655	192.04655			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			145.90400		145.90400		145.90251	145.90251			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			148.71086		148.71086		148.70962	148.70962			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.60429		149.60429		149.60636	149.60636			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			152.66477		152.66477		152.66784	152.66784			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			9.16777		86.14649		9.10800	86.55846		12.02	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future			9.20858		84.24692		9.14693	84.66694		12.33	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.24338		85.90946		9.17951	86.33970		12.30	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.27433		84.10927		9.20837	84.54878		12.58	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.40729		75.34544		9.34753	75.78498		15.15	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.44636		73.49245		9.38499	73.94053		15.62	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.48041		74.94280		9.41717	75.40142		15.59	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.51119		73.17260		9.44621	73.64103		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	22,978.74000	22,978.74000		22,871.73000	22,871.73000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.63350		9.63350		9.58920	9.58920		14.54	0.00	0.00	0	35.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.81340		9.81340		9.76790	9.76790		14.78	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.54520		3.54520		3.56370	3.56370		18.59	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.51880		3.51880		3.53600	3.53600		18.13	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.34910		1.34910		1.34380	1.34380			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.30020		1.30020		1.29290	1.29290			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.25220		1.25220		1.23750	1.23750			0.00	0.00	0	0.00

Total for Derivatives : **1,069,510,101.22** **34,932** **3 158 807.00**

Grand Total: **1,069,510,101.22** **34,932** **3 158 807.00**