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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 22/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 22/02/2017	Any day expiry	13.12900	13.12900		13.14210	13.14210		23.51	0.00	0.00	0	0.00
\$ / R	On 23/02/2017	Any day expiry	13.13130	13.13130		13.14210	13.14210		24.14	0.00	0.00	0	0.00
\$ / R	On 23/02/2017	Any day expiry	13.30	Call	20.80000	0.02080	35.71580	0.03572	20.800	28.15	0.20	0	45,000.00
\$ / R	On 23/02/2017	Any day expiry	13.46	Put	336.00630	0.33601	334.03140	0.33403	336.006	32.44	0.93	0	36,000.00
\$ / R	On 23/02/2017	Any day expiry	13.60	Call	3.17050	0.00317	8.53500	0.00854	3.171	36.19	0.03	0	90,000.00
\$ / R	On 23/02/2017	Any day expiry	13.90	Call	0.63460	0.00063	2.02720	0.00203	0.635	43.62	0.01	0	45,000.00
\$ / R	On 24/02/2017	Any day expiry	13.13130	13.13130		13.14210	13.14210		21.42	0.00	0.00	0	3,920.00
\$ / R	On 24/02/2017	Any day expiry	12.89	Put	20.56120	0.02056	31.77200	0.03177	20.561	25.25	0.16	0	20,000.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	381.63170	0.38163	378.88660	0.37889	381.632	28.79	0.90	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	0.03960	0.00004	0.08950	0.00009	0.040	57.00	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry	13.13590	13.13590		13.14900	13.14900		17.78	0.00	0.00	0	465.00
\$ / R	On 28/02/2017	Any day expiry	13.13820	13.13820		13.15130	13.15130		17.83	0.00	0.00	0	1,153.00
\$ / R	On 28/02/2017	Any day expiry	13.43	Call	39.94540	0.03995	45.21500	0.04521	39.945	20.62	0.21	0	30,000.00
\$ / R	On 01/03/2017	Any day expiry	13.14050	13.14050		13.15360	13.15360		17.86	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.16820	13.16820		13.18140	13.18140		17.53	0.00	669,708,315.60	50,858	444,306.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	7.35680	0.00736	9.14940	0.00915	7.357	18.45	0.03	0	250.00

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	12.50	Put	16.11700	0.01612	18.38990	0.01839	16.117	15.98	0.07	0.00	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	53.55050	0.05355	52.83330	0.05283	53.551	16.58	0.19	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.92	Put	101.33320	0.10133	99.88680	0.09989	101.333	16.98	0.30	0.00	0	5,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	127.28160	0.12728	125.43270	0.12543	127.282	17.15	0.36	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	131.30040	0.13130	129.38890	0.12939	131.300	17.17	0.36	480,662.00	100	95,792.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	143.82640	0.14383	141.72010	0.14172	143.826	17.24	0.39	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	148.15920	0.14816	145.98560	0.14599	148.159	17.27	0.39	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	175.80080	0.17580	173.20160	0.17320	175.801	17.41	0.44	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	200.97780	0.20098	197.99420	0.19799	200.978	17.53	0.48	12,557,532.00	2,000	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	228.98520	0.22899	224.67350	0.22467	228.985	17.73	0.52	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	177.03770	0.17704	185.43300	0.18543	177.038	17.92	0.45	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	258.83770	0.25884	254.03300	0.25403	258.838	17.92	0.55	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	265.02220	0.26502	260.11800	0.26012	265.022	17.96	0.56	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.30	Call	158.64700	0.15865	166.54780	0.16655	158.647	18.12	0.41	45,547,608.96	8,400	44,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	70.67450	0.07067	75.40750	0.07541	70.674	19.49	0.22	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	62.70280	0.06270	67.05710	0.06706	62.703	19.69	0.20	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	38.19820	0.03820	41.28470	0.04128	38.198	20.41	0.13	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	36.28870	0.03629	39.18990	0.03919	36.289	20.47	0.12	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	30.30000	0.03030	32.61120	0.03261	30.300	20.70	0.10	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	29.52620	0.02953	31.76070	0.03176	29.526	20.73	0.10	0.00	0	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	861.32620	0.86133	850.36070	0.85036	861.326	20.73	0.90	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	954.57050	0.95457	942.93040	0.94293	954.571	21.05	0.92	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	17.07940	0.01708	18.07400	0.01807	17.079	21.40	0.06	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	13.48750	0.01349	14.13550	0.01414	13.488	21.69	0.05	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,145.28750	1.14529	1,132.73550	1.13274	1,145.288	21.69	0.95	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	10.37270	0.01037	10.73430	0.01073	10.373	22.02	0.04	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,242.17270	1.24217	1,229.33430	1.22933	1,242.173	22.02	0.96	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,281.13880	1.28114	1,268.21020	1.26821	1,281.139	22.14	0.96	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	9.33880	0.00934	9.61020	0.00961	9.339	22.14	0.04	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	8.15210	0.00815	8.13750	0.00814	8.152	22.42	0.03	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	7.97690	0.00798	7.96590	0.00797	7.977	22.47	0.03	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	6.30370	0.00630	6.33530	0.00634	6.304	23.00	0.02	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	3.71150	0.00371	3.79810	0.00380	3.711	24.27	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	3.50010	0.00350	3.59010	0.00359	3.500	24.42	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	3.17790	0.00318	3.27240	0.00327	3.178	24.66	0.01	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	2.94470	0.00294	3.04210	0.00304	2.945	24.85	0.01	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	2.44360	0.00244	2.54570	0.00255	2.444	25.34	0.01	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	2,063.73410	2.06373	2,050.63810	2.05064	2,063.734	25.98	0.99	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,193.34560	2.19335	2,180.24830	2.18025	2,193.346	26.61	0.99	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	1.26730	0.00127	1.36700	0.00137	1.267	27.19	0.01	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	1.22700	0.00123	1.32610	0.00133	1.227	27.29	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,532.69890	2.53270	2,519.59100	2.51959	2,532.699	28.26	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,572.64690	2.57265	2,559.53740	2.55954	2,572.647	28.46	1.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.77590	0.00078	0.86370	0.00086	0.776	28.75	0.00	0.00	0	180.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.76610	0.00077	0.82650	0.00083	0.766	30.48	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.76580	0.00077	0.86200	0.00086	0.766	32.39	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.77810	0.00078	0.91880	0.00092	0.778	34.81	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,582.59930	3.58260	3,569.57970	3.56958	3,582.599	36.98	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	0.82870	0.00083	1.04990	0.00105	0.829	39.14	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.53330	0.00053	0.78710	0.00079	0.533	40.01	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.03950	0.00004	0.06760	0.00007	0.040	40.01	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.03850	0.00004	0.06600	0.00007	0.039	40.01	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.00950	0.00001	0.01770	0.00002	0.010	40.01	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00360	0.00000	0.00710	0.00001	0.004	40.01	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00000	0.00000	0.00000	0.00000	0.000	40.01	0.00	0.00	0	1,800.00
\$ / R	On 16/03/2017	Any day expiry			13.17280	13.17280	13.18610	13.18610		17.79	0.00	0.00	0	0.00
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	46.02020	0.04602	50.03970	0.05004	46.020	20.35	0.14	0.00	0	20,000.00
\$ / R	On 17/03/2017	Any day expiry			13.17510	13.17510	13.18840	13.18840		17.81	0.00	0.00	0	788.00
\$ / R	On 17/03/2017	Any day expiry	12.75	Put	69.43410	0.06943	0.00000	0.00000	69.434	16.92	0.21	42,123,475.50	15,000	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.05	Put	172.78080	0.17278	172.24140	0.17224	172.781	17.51	0.41	0.00	0	25,000.00
\$ / R	On 29/03/2017	Any day expiry			13.20530	13.20530	13.21880	13.21880		17.23	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	470.63100	0.47063	463.94910	0.46395	470.631	18.22	0.64	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	4.94240	0.00494	5.55260	0.00555	4.942	22.94	0.02	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.21000	13.21000	13.22360	13.22360		17.23	0.00	0.00	0	4,330.00
\$ / R	On 11/04/2017	Any day expiry			13.23590	13.23590	13.24960	13.24960		17.01	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.23820	13.23820	13.25200	13.25200		16.99	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	186.03540	0.18604	189.90890	0.18991	186.035	18.22	0.33	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	157.79140	0.15779	160.86860	0.16087	157.791	18.58	0.29	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	836.42550	0.83643	824.83820	0.82484	836.426	19.07	0.76	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	3.63240	0.00363	3.61070	0.00361	3.632	28.03	0.01	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.24060	13.24060	13.25440	13.25440		17.00	0.00	0.00	0	697.00
\$ / R	On 18/04/2017	Any day expiry			13.25240	13.25240	13.26620	13.26620		16.80	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.25940	13.25940	13.27330	13.27330		16.87	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.26880	13.26880	13.28280	13.28280		16.89	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	513.35960	0.51336	503.40690	0.50341	513.360	17.58	0.58	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	728.87400	0.72887	717.17210	0.71717	728.874	18.42	0.68	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	968.75060	0.96875	956.20860	0.95621	968.751	19.20	0.77	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	40.24740	0.04025	41.63030	0.04163	40.247	21.16	0.08	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	17.02160	0.01702	18.29430	0.01829	17.022	22.12	0.04	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	6.68950	0.00669	6.26550	0.00627	6.690	24.76	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.27590	13.27590	13.28990	13.28990		17.11	0.00	0.00	0	2,200.00
\$ / R	On 04/05/2017	Any day expiry			13.29010	13.29010	13.30410	13.30410		17.15	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	272.33390	0.27233	275.75160	0.27575	272.334	18.08	0.38	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.30670	13.30670	13.32060	13.32060		17.26	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.34220	13.34220	13.35610	13.35610		17.48	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	565.01670	0.56502	554.55240	0.55455	565.017	17.84	0.53	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	45.76850	0.04577	45.35890	0.04536	45.769	23.16	0.07	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.39930	13.39930	13.41350	13.41350		17.39	0.00	56,491,448.80	4,216	242,780.00

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	12.71	Put	209.62770	0.20963	204.47890	0.20448	209.628	16.19	0.27	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	322.46930	0.32247	314.96160	0.31496	322.469	16.67	0.36	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	485.71960	0.48572	488.28800	0.48829	485.720	17.60	0.49	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	708.48320	0.70848	695.79600	0.69580	708.483	18.02	0.56	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	804.52590	0.80453	791.15400	0.79115	804.526	18.32	0.60	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	832.84730	0.83285	819.29440	0.81929	832.847	18.41	0.61	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	927.41100	0.92741	913.31410	0.91331	927.411	18.69	0.64	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	326.71100	0.32671	326.81410	0.32681	326.711	18.69	0.36	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,010.22000	1.01022	995.85880	0.99586	1,010.220	18.93	0.67	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,025.53310	1.02553	1,011.15150	1.01115	1,025.533	18.98	0.67	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,064.15030	1.06415	1,049.71900	1.04972	1,064.150	19.08	0.68	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,103.23280	1.10323	1,088.75750	1.08876	1,103.233	19.19	0.69	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	266.19780	0.26620	265.90020	0.26590	266.198	19.26	0.30	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,182.72410	1.18272	1,168.17600	1.16818	1,182.724	19.41	0.71	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	220.89630	0.22090	220.46280	0.22046	220.896	19.78	0.26	0.00	0	40,700.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,653.86780	1.65387	1,639.09000	1.63909	1,653.868	20.56	0.80	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	149.48410	0.14948	148.85050	0.14885	149.484	20.76	0.18	0.00	0	3,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	132.77840	0.13278	132.08870	0.13209	132.778	21.02	0.17	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	109.27510	0.10928	108.53610	0.10854	109.275	21.46	0.14	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	101.19070	0.10119	100.44480	0.10044	101.191	21.64	0.13	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,201.89070	2.20189	2,186.94480	2.18694	2,201.891	21.64	0.87	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	81.89200	0.08189	81.14750	0.08115	81.892	22.13	0.11	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,462.59200	2.46259	2,447.64750	2.44765	2,462.592	22.13	0.89	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	77.74110	0.07774	77.00040	0.07700	77.741	22.25	0.10	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	77.16810	0.07717	76.42800	0.07643	77.168	22.27	0.10	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	69.62740	0.06963	68.90200	0.06890	69.627	22.52	0.09	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	64.75750	0.06476	64.04470	0.06404	64.758	22.69	0.09	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	60.68440	0.06068	59.85880	0.05986	60.684	22.90	0.08	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	58.39560	0.05840	57.50710	0.05751	58.396	23.03	0.08	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	43.79370	0.04379	42.55550	0.04256	43.794	24.03	0.06	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	14.23770	0.01424	13.36930	0.01337	14.238	25.44	0.02	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	8.43610	0.00844	7.84480	0.00784	8.436	25.44	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	2.65100	0.00265	2.41090	0.00241	2.651	25.44	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.42060	13.42060	13.43500	13.43500		17.38	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	595.20980	0.59521	583.00330	0.58300	595.210	17.59	0.50	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	69.19940	0.06920	67.80260	0.06780	69.199	22.84	0.09	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.42540	13.42540	13.43980	13.43980		17.47	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.45390	13.45390	13.46850	13.46850		17.40	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	902.20800	0.90221	887.50600	0.88751	902.208	18.41	0.60	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	30.67920	0.03068	30.13340	0.03013	30.679	25.32	0.04	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.47530	13.47530	13.49000	13.49000		17.47	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.48480	13.48480	13.49950	13.49950		17.44	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	450.97430	0.45097	440.32330	0.44032	450.974	16.91	0.40	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	349.98870	0.34999	348.65420	0.34865	349.989	19.01	0.34	0.00	0	2,000.00

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 27/07/2017	Any day expiry			13.48960	13.48960		13.50430	13.50430	17.44	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/07/2017	Any day expiry	616.82080	0.61682	603.79750	0.60380	616.821	17.44	0.48	0.00	0	60.00		
\$ / R	16.53	Call	On 27/07/2017	Any day expiry	88.65800	0.08866	87.64880	0.08765	88.658	22.90	0.10	0.00	0	60.00		
\$ / R			On 31/07/2017	Any day expiry	13.49910	13.49910	13.51390	13.51390		17.41	0.00	0.00	0	890.00		
\$ / R			On 11/08/2017	Any day expiry	13.52520	13.52520	13.54010	13.54010		17.39	0.00	0.00	0	70.00		
\$ / R			On 29/08/2017	Any day expiry	13.56790	13.56790	13.58320	13.58320		17.39	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	636.75150	0.63675	622.84930	0.62285	636.752	17.31	0.46	0.00	0	60.00		
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	112.74930	0.11275	110.23570	0.11024	112.749	23.08	0.11	0.00	0	60.00		
\$ / R			On 18/09/2017	Foreign Exchange Future	13.61500	13.61500	13.63110	13.63110		17.41	0.00	340,375.00	25	17,721.00		
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	395.26170	0.39526	384.25200	0.38425	395.262	16.42	0.33	0.00	0	3,099.00		
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	592.12820	0.59213	578.42280	0.57842	592.128	17.08	0.43	0.00	0	500.00		
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	762.64950	0.76265	764.42690	0.76443	762.649	17.25	0.55	0.00	0	5,480.00		
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	803.32460	0.80332	787.48090	0.78748	803.325	17.69	0.51	0.00	0	960.00		
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	1,113.61160	1.11361	1,096.03470	1.09603	1,113.612	18.48	0.60	0.00	0	110.00		
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	1,186.23870	1.18624	1,168.28950	1.16829	1,186.239	18.65	0.61	0.00	0	110.00		
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	1,298.64730	1.29865	1,280.24190	1.28024	1,298.647	18.93	0.64	0.00	0	150.00		
\$ / R	16.00	Call	On 18/09/2017	Foreign Exchange Future	195.03060	0.19503	192.50680	0.19251	195.031	21.27	0.18	0.00	0	3,680.00		
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	160.60120	0.16060	156.56950	0.15657	160.601	21.90	0.15	0.00	0	960.00		
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	137.78340	0.13778	134.06760	0.13407	137.783	22.72	0.13	0.00	0	110.00		
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	128.23880	0.12824	124.67670	0.12468	128.239	23.14	0.12	0.00	0	650.00		
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	126.89950	0.12690	123.35980	0.12336	126.900	23.20	0.12	0.00	0	110.00		
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	84.08450	0.08408	82.87330	0.08287	84.085	24.59	0.08	0.00	0	3,099.00		
\$ / R			On 27/09/2017	Any day expiry	13.63620	13.63620	13.65260	13.65260		17.48	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	652.41670	0.65242	638.42400	0.63842	652.417	17.23	0.44	0.00	0	60.00		
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	131.02760	0.13103	129.82820	0.12983	131.028	23.21	0.12	0.00	0	60.00		
\$ / R			On 23/10/2017	Any day expiry	13.69740	13.69740	13.71480	13.71480		17.47	0.00	0.00	0	334.00		
\$ / R			On 27/10/2017	Any day expiry	13.70680	13.70680	13.72440	13.72440		17.48	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	666.47550	0.66648	652.22170	0.65222	666.476	17.16	0.43	0.00	0	60.00		
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	151.57110	0.15157	150.41240	0.15041	151.571	23.52	0.12	0.00	0	60.00		
\$ / R			On 13/11/2017	Any day expiry	13.74690	13.74690	13.76510	13.76510		17.48	0.00	0.00	0	70.00		
\$ / R			On 28/11/2017	Any day expiry	13.78210	13.78210	13.80060	13.80060		17.53	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	677.25050	0.67725	663.57250	0.66357	677.251	17.05	0.42	0.00	0	60.00		
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	173.39550	0.17340	172.54970	0.17255	173.395	23.66	0.13	0.00	0	60.00		
\$ / R			On 18/12/2017	Foreign Exchange Future	13.82880	13.82880	13.84710	13.84710		17.55	0.00	0.00	0	16,113.00		
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	134.02510	0.13403	130.93560	0.13094	134.025	15.02	0.13	0.00	0	20,403.00		
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	184.19170	0.18419	179.93620	0.17994	184.192	15.41	0.17	0.00	0	18,000.00		
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	268.91290	0.26891	262.78330	0.26278	268.913	15.90	0.22	0.00	0	2,600.00		
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	443.49410	0.44349	433.48360	0.43348	443.494	16.32	0.31	0.00	0	2,580.00		
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	493.39700	0.49340	482.39170	0.48239	493.397	16.43	0.33	0.00	0	40,000.00		
\$ / R	13.23	Put	On 18/12/2017	Foreign Exchange Future	544.50180	0.54450	532.69460	0.53269	544.502	16.58	0.36	0.00	0	20,403.00		
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	604.42960	0.60443	591.80790	0.59181	604.430	16.76	0.38	0.00	0	52,000.00		
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	980.22530	0.98023	963.62000	0.96362	980.225	17.77	0.50	0.00	0	33,000.00		
\$ / R	14.09	Put	On 18/12/2017	Foreign Exchange Future	1,038.27220	1.03827	1,021.19490	1.02119	1,038.272	17.91	0.51	0.00	0	16,000.00		
\$ / R	14.15	Put	On 18/12/2017	Foreign Exchange Future	1,077.73820	1.07774	1,060.35780	1.06036	1,077.738	18.00	0.52	0.00	0	16,000.00		

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 18/12/2017	Foreign Exchange Future	14.18	Put	1,097.69510	1.09770	1,080.16360	1.08016	1,097.695	18.04	0.53	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,319.31850	1.31932	1,300.32790	1.30033	1,319.319	18.52	0.58	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,340.87560	1.34088	1,321.76240	1.32176	1,340.876	18.57	0.58	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	524.09260	0.52409	522.02840	0.52203	524.093	19.30	0.35	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	498.76920	0.49877	496.45040	0.49645	498.769	19.49	0.34	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	344.66060	0.34466	342.35700	0.34236	344.661	20.64	0.25	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	312.69520	0.31270	310.53200	0.31053	312.695	20.94	0.23	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	276.63360	0.27663	274.66250	0.27466	276.634	21.33	0.20	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	253.37570	0.25338	251.60650	0.25161	253.376	21.79	0.19	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	231.23930	0.23124	229.70160	0.22970	231.239	22.35	0.17	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	228.61860	0.22862	227.11490	0.22711	228.619	22.43	0.17	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	226.69110	0.22669	225.20490	0.22520	226.691	22.48	0.17	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	224.16150	0.22416	222.70580	0.22271	224.162	22.55	0.16	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	178.74820	0.17875	177.80760	0.17781	178.748	23.93	0.13	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.83820	13.83820	13.85640	13.85640		17.55	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	685.51350	0.68551	672.10420	0.67210	685.514	17.00	0.41	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	187.49810	0.18750	186.48020	0.18648	187.498	23.91	0.14	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.96190	13.96190	13.97950	13.97950		17.57	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.96660	13.96660	13.98410	13.98410		17.63	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.04160		14.04160	14.04160	14.05940	14.05940		17.79	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry	14.12830		14.12830	14.12830	14.14680	14.14680		18.06	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,684.31690	1.68432	1,661.30000	1.66130	1,684.317	19.11	0.57	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	624.52920	0.62453	618.81770	0.61882	624.529	20.12	0.34	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.16590	14.16590	14.18460	14.18460		18.12	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.17520	14.17520	14.19410	14.19410		18.18	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.25500	14.25500	14.27440	14.27440		18.32	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	836.84300	0.83684	815.76280	0.81576	836.843	17.53	0.37	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.38630	14.38630	14.40670	14.40670		18.58	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.46840	14.46840	14.48940	14.48940		18.68	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.60210	14.60210	14.62410	14.62410		18.87	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.67480	14.67480	14.69730	14.69730		18.94	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.81790	14.81790	14.84140	14.84140		19.10	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.89690	14.89690	14.92130	14.92130		19.26	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.16820	13.16820	13.18140	13.18140		17.53	0.00	302,868.60	23	463.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.39930	13.39930	13.41350	13.41350		17.39	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.61500	13.61500	13.63110	13.63110		17.41	0.00	0.00	0	1.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.82880	13.82880	13.84710	13.84710		17.55	0.00	0.00	0	0.00
£ / R	On 28/02/2017	Any day expiry			16.37130	16.37130	16.36300	16.36300		24.19	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.41240	16.41240	16.40430	16.40430		21.41	0.00	20,630,386.80	1,257	49,597.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	5.21530	0.00522	5.69330	0.00569	5.215	28.79	0.01	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	2.64260	0.00264	2.62020	0.00262	2.643	41.67	0.01	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.47160	16.47160	16.46380	16.46380		20.64	0.00	0.00	0	270.00

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 13/04/2017	Any day expiry		16.51630	16.51630		16.50860	16.50860		20.35	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry		16.55750	16.55750		16.54970	16.54970		20.17	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry		16.56750	16.56750		16.55970	16.55970		20.21	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future		16.74160	16.74160		16.73360	16.73360		19.88	0.00	502,248.00	30	24,867.00
£ / R	On 18/09/2017	Foreign Exchange Future		17.05630	17.05630		17.05070	17.05070		19.26	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future		17.37630	17.37630		17.37310	17.37310		18.85	0.00	0.00	0	5,788.00
¥ / R	On 13/03/2017	Foreign Exchange Future		0.11644	0.11644		0.11621	0.11621		23.25	0.00	2,095.96	18	60.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.11903	0.11903		0.11879	0.11879		17.65	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.12152	0.12152		0.12128	0.12128		15.23	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12407	0.12407		0.12384	0.12384		15.38	0.00	0.00	0	0.00
€ / R	On 24/02/2017	Any day expiry		13.80020	13.80020		13.86010	13.86010		21.04	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry		13.80890	13.80890		13.87190	13.87190		17.11	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future		13.84720	13.84720		13.91040	13.91040		16.13	0.00	66,577,337.60	4,808	74,198.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	128.58210	0.12858	111.31100	0.11131	128.582	15.74	0.37	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	1.80160	0.00180	1.82680	0.00183	1.802	25.46	0.01	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry		13.85310	13.85310		13.91640	13.91640		16.26	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry		13.90260	13.90260		13.96650	13.96650		15.97	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry		13.94480	13.94480		14.00880	14.00880		15.71	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future		14.15730	14.15730		14.22190	14.22190		16.24	0.00	353,932.50	25	80,269.00
€ / R	On 18/09/2017	Foreign Exchange Future		14.45700	14.45700		14.52430	14.52430		16.16	0.00	0.00	0	1,702.00
€ / R	On 18/12/2017	Foreign Exchange Future		14.76280	14.76280		14.83360	14.83360		16.24	0.00	0.00	0	183.00
€ / R	On 19/03/2018	Foreign Exchange Future		15.07250	15.07250		15.14260	15.14260		16.48	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		97.18664	97.18664		97.52974	97.52974			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		94.23514	94.23514		94.59948	94.59948			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		93.00758	93.00758		93.39457	93.39457			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		95.16185	95.16185		95.56768	95.56768			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		98.90918	98.90918		99.32675	99.32675			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		97.49842	97.49842		97.93446	97.93446			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.00295	100.00295		100.00295	100.00295			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.59849	99.59849		99.60058	99.60058			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.60925	99.60925		99.61589	99.61589			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.84818	99.84818		99.85751	99.85751			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.86591	99.86591		99.88055	99.88055			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.87667	99.87667		99.88588	99.88588			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.14781	99.14781		99.16269	99.16269			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.78149	98.78149		98.80219	98.80219			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.81473	98.81473		98.84397	98.84397			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.29000	99.29000		99.32000	99.32000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.76486	99.76486		99.80590	99.80590			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
5Y STND	On 17/12/2020	Interest Rate Swap	97.37403		97.37403		97.49397	97.49397			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.67644		96.67644		96.80888	96.80888			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.94711		95.94711		96.09685	96.09685			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.20375		96.20375		96.37388	96.37388			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.45870		98.45870		98.64527	98.64527			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.64871		98.64871		98.84970	98.84970			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	527.75000		527.75000		526.63600	526.63600			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	537.84200		537.84200		536.71200	536.71200			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	548.50700		548.50700		547.34900	547.34900			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	609.85300		609.85300		608.33500	608.33500			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	621.51500		621.51500		619.97400	619.97400			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	633.83800		633.83800		632.26100	632.26100			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	553.34500		553.34500		552.30300	552.30300			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	563.92600		563.92600		562.87100	562.87100			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	575.10800		575.10800		574.02600	574.02600			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.11550		10.11550		10.10820	10.10820		13.21	0.00	10,115.50	1	22,381.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.27100		10.27100		10.26430	10.26430		13.04	0.00	51,355.00	5	7,656.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.41990		10.41990		10.41470	10.41470		13.06	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.56940		10.56940		10.56550	10.56550		13.10	0.00	0.00	0	313.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	9.99360		9.99360		10.03400	10.03400		14.70	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.17820		10.17820		10.21960	10.21960		14.65	0.00	0.00	0	10.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.35560		10.35560		10.39800	10.39800		14.54	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.53420		10.53420		10.57830	10.57830		14.46	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.01530		13.01530		13.07930	13.07930		16.63	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.32530		13.32530		13.38990	13.38990		16.84	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.62620		13.62620		13.69350	13.69350		16.98	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.93450		13.93450		14.00460	14.00460		17.16	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.91520		1.91520		1.91600	1.91600		16.10	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.93140		1.93140		1.93150	1.93150		16.41	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.94660		1.94660		1.94710	1.94710		16.12	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.96170		1.96170		1.96240	1.96240		15.66	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.92320		1.92320		1.92350	1.92350		16.04	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.86650		1.86650		1.87480	1.87480		16.04	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.90980		1.90980		1.91830	1.91830		16.21	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
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.50834	77.83743		10.52666	77.72115				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.58901	79.32578		10.60780	79.20815				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.66673	77.10584		10.68625	76.98526				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 04/05/2017	Bond Future	10.65928	81.57639		10.67745	81.44428				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.73868	83.13610		10.75730	83.00248				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.81431	80.52289		10.83364	80.38597				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI	551.14100	551.14100		550.06700	550.06700				0.00	0.00	0	394.00
GOVI	On 03/08/2017	GOVI	561.68000	561.68000		560.59200	560.59200				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	572.81700	572.81700		571.70200	571.70200				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.69710	1.69710		1.69870	1.69870			17.21	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.72850	1.72850		1.73030	1.73030			17.37	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.75720	1.75720		1.75910	1.75910			16.95	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.78490	1.78490		1.78710	1.78710			17.13	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.52172	129.52172		129.53511	129.53511				0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future	130.68143	130.68143		130.69611	130.69611				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.30008	133.30008		133.31478	133.31478				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 04/05/2017	Bond Future	101.89144	101.89144		101.90242	101.90242				0.00	0.00	0	2,272.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

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
I2033	On 04/05/2017	Bond Future		108.03697	108.03697		108.04837	108.04837			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		110.12654	110.12654		110.13894	110.13894			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		111.24283	111.24283		111.25525	111.25525			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 04/05/2017	Bond Future		135.03495	135.03495		134.82399	134.82399			0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future		136.13318	136.13318		135.91928	135.91928			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		138.86081	138.86081		138.64248	138.64248			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 04/05/2017	Bond Future		133.21199	133.21199		133.22614	133.22614			0.00	0.00	0	19,696.00
I2046	On 03/08/2017	Bond Future		135.78842	135.78842		135.80373	135.80373			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		136.90491	136.90491		136.92035	136.92035			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 04/05/2017	Bond Future		144.13844	144.13844		144.15373	144.15373			0.00	3,891,737.88	27	24,034.00
I2050	On 03/08/2017	Bond Future		145.24752	145.24752		145.26387	145.26387			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		148.15798	148.15798		148.17449	148.17449			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future		253.71300	253.71300		253.68600	253.68600			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		258.62000	258.62000		258.59400	258.59400			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		263.80100	263.80100		263.77500	263.77500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.32000	92.68000		7.30000	92.70000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.33000	92.67000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.36000	92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.36000	92.64000		7.36000	7.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.36000	92.64000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.37000	92.63000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.40000	92.60000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.43000	92.57000		7.44000	92.56000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.12670	0.12670		0.12680	0.12680			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12600	0.12600		0.12680	0.12680			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12400	0.12400		0.12650	0.12650			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12310	0.12310		0.12660	0.12660			0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.42810	9.42810		9.42550	9.42550		13.56	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.56630	9.56630		9.56390	9.56390		13.28	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
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.69800		9.69800		9.69750	9.69750		13.49	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.82930		9.82930		9.83060	9.83060		21.12	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.26170		1.26170		1.26030	1.26030			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.27590		1.27590		1.27460	1.27460			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.29030		1.29030		1.28910	1.28910			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30490		1.30490		1.30390	1.30390			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24640		1.24640		1.24450	1.24450			0.00	0.00	0	1,350.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24940		1.24940		1.24750	1.24750			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25280		1.25280		1.25090	1.25090			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.25650		1.25650		1.25460	1.25460			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.05160		1.05160		1.05530	1.05530			0.00	709,830.00	675	1,393.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.05660		1.05660		1.06030	1.06030			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06180		1.06180		1.06550	1.06550			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.06750		1.06750		1.07120	1.07120			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.78523		114.97075		8.82805	114.67710		8.16	0.00	215,225,244.00	1,872	112,255.00
R186	On 04/05/2017	Bond Future	8.44	Call	729.50000		0.72950		654.90000	0.65490	729.500	8.14	0.29	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,401.70000		1.40170		1,272.66000	1.27266	1,401.700	8.28	0.45	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,220.04000		1.22004		1,337.61000	1.33761	1,220.040	8.42	0.39	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	666.94000		0.66694		740.90000	0.74090	666.940	8.59	0.25	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.82767		111.86615		8.87209	111.56812		8.45	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,453.88000		2.45388		2,577.54000	2.57754	2,453.880	8.51	0.48	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,217.08000		1.21708		1,285.06000	1.28506	1,217.080	8.81	0.29	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	968.50000		0.96850		1,022.49000	1.02249	968.500	8.91	0.24	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.85953		114.08494		8.90595	113.78012		8.31	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future			301.96006		301.96006		301.99270	301.99270			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.84731		300.84731		300.88294	300.88294			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.87592		306.87592		306.91173	306.91173			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 04/05/2017	Bond Future			249.59170		249.59170		249.61796	249.61796			0.00	0.00	0	33,873.00
R202	On 03/08/2017	Bond Future			250.72590		250.72590		250.75463	250.75463			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			255.74985		255.74985		255.77859	255.77859			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

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
R2023	On 04/05/2017	Bond Future		8.34508	98.75929		8.39854	98.52136		5.89	0.00	5,629,279.53	57	18,983.00
R2023	On 03/08/2017	Bond Future		8.37492	100.64775		8.43111	100.40638		5.67	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future		8.39652	98.71154		8.45616	98.46460		5.14	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 04/05/2017	Bond Future		7.26831	101.51722		7.36663	101.48284		0.29	0.00	0.00	0	31,101.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		9.19979	93.25231		9.22715	93.06239			0.00	0.00	0	32,785.00
R2030	On 03/08/2017	Bond Future		9.25007	91.02874		9.27824	90.83616			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future		9.28741	92.83440		9.31664	92.63723			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 04/05/2017	Bond Future		9.34397	92.16021		9.37646	91.91851		11.85	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future		9.39198	93.92242		9.42538	93.67709		11.79	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.43378	91.62605		9.46836	91.37515		11.71	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 04/05/2017	Bond Future		9.46235	96.65300		9.48455	96.47105			0.00	0.00	0	7,864.00
R2035	On 03/08/2017	Bond Future		9.50989	98.50122		9.53265	98.31682			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.55359	95.95171		9.57716	95.76280			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 04/05/2017	Bond Future		9.57168	92.85003		9.59393	92.66905		13.37	0.00	165,087,353.34	1,778	48,571.00
R2037	On 03/08/2017	Bond Future		9.62462	90.36837		9.64744	90.18487		13.94	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.66619	92.16095		9.68977	91.97310		13.93	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 04/05/2017	Bond Future		7.64743	103.56857		7.70995	103.47470		1.26	0.00	0.00	0	29,025.00
R204	On 03/08/2017	Bond Future		7.62892	101.50854		7.70264	101.41403		1.27	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.52897	103.52182		7.62065	103.42462		0.85	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 04/05/2017	Bond Future		9.59079	96.98289		9.60788	96.83299		14.01	0.00	0.00	0	9,025.00
R2040	On 03/08/2017	Bond Future		9.64257	94.32979		9.66005	94.17815		14.61	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.68325	96.20091		9.70132	96.04551		14.63	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 04/05/2017	Bond Future		9.62994	93.94534		9.64698	93.79453		14.71	0.00	0.00	0	19,616.00
R2044	On 03/08/2017	Bond Future		9.68062	91.35933		9.69805	91.20666		15.35	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.72055	93.17161		9.73855	93.01521		15.39	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
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.62562		93.04574		9.64259	92.89201		15.29	0.00	0.00	0	64,165.00
R2048	On 03/08/2017	Bond Future			9.67096		94.82495		9.68830	94.66930		15.25	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future			9.71280		92.26597		9.73072	92.10644		15.26	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 04/05/2017	Bond Future			7.85529		100.82679		7.91577	100.68420		2.24	0.00	0.00	0	75,116.00
R207	On 03/08/2017	Bond Future			7.87170		99.11145		7.93853	98.96727		2.29	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,023.26000		1.02326		923.11000	0.92311	1,023.260	2.37	0.67	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.84347		101.07724		7.91889	100.92941		1.89	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.01483		96.54851		8.07402	96.35896		3.62	0.00	0.00	0	21,510.00
R208	On 03/08/2017	Bond Future			8.03423		98.39465		8.09767	98.20255		3.64	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.03397		96.94309		8.10295	96.74640		3.09	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 04/05/2017	Bond Future			9.46087		72.63383		9.47779	72.51834		13.84	0.00	0.00	0	62,826.00
R209	On 04/05/2017	Bond Future	8.93	Call	501.38000		0.50138		470.03000	0.47003	501.380	13.65	0.21	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,276.86000		2.27686		2,332.17000	2.33217	2,276.860	13.92	0.57	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,287.14000		1.28714		1,321.22000	1.32122	1,287.140	14.21	0.39	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.50500		74.02268		9.52228	73.90577		13.88	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.54364		72.33986		9.56149	72.22008		13.96	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 04/05/2017	Bond Future			188.51604		188.51604		188.53693	188.53693			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			192.16216		192.16216		192.18480	192.18480			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.58045		193.58045		193.60346	193.60346			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/05/2017	Bond Future			149.46529		149.46529		149.48157	149.48157			0.00	0.00	0	3,258.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 03/08/2017	Bond Future	150.30621		150.30621		150.32398	150.32398			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	153.31811		153.31811		153.33601	153.33601			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 04/05/2017	Bond Future	9.23425		84.07289		9.26660	83.85431		11.55	0.00	0.00	0	44,822.00
R213	On 03/08/2017	Bond Future	9.27755		85.68055		9.31079	85.45870		11.54	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.31679		83.82804		9.35119	83.60115		11.51	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 04/05/2017	Bond Future	9.54387		72.78968		9.56075	72.66915		14.66	0.00	0.00	0	35,149.00
R214	On 03/08/2017	Bond Future	9.58684		74.18151		9.60407	74.05949		14.65	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.62630		72.35473		9.64409	72.22968		14.76	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	21,974.46000		21,974.46000		22,013.31000	2,013.31000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,363.23000		22,363.23000		22,400.83000	2,400.83000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.28570		9.28570		9.27500	9.27500		14.55	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.45240		9.45240		9.44240	9.44240		14.24	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.63680		3.63680		3.61560	3.61560		16.45	0.00	72,008,640.00	19,800	21,800.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.60960		3.60960		3.58470	3.58470		17.06	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.34510		1.34510		1.33950	1.33950			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.31150		1.31150		1.30660	1.30660			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.28440		1.28440		1.27970	1.27970			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.25850		1.25850		1.25420	1.25420			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,378,231,842.57</b>	<b>110,975</b>	<b>3,765,229.00</b>
<b>Grand Total:</b>												<b>1,378,231,842.57</b>	<b>110,975</b>	<b>3,765,229.00</b>