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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/02/2017

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
Derivatives													
\$ / R	On 23/02/2017	Any day expiry	12.82580	12.82580		13.13130	13.13130		18.60	0.00	461,728,800.00	36,000	0.00
\$ / R	On 24/02/2017	Any day expiry	12.83260	12.83260		13.13130	13.13130		18.31	0.00	0.00	0	3,920.00
\$ / R	On 24/02/2017	Any day expiry	12.89	Put	85.46510	0.08547	20.56120	0.02056	85.465	19.28	0.67	0.00	20,000.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	667.55270	0.66755	381.63170	0.38163	667.553	34.03	1.00	0.00	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	0.00660	0.00001	0.03960	0.00004	0.007	82.85	0.00	0.00	60.00
\$ / R	On 27/02/2017	Any day expiry	12.83260	12.83260		13.13590	13.13590		15.56	0.00	0.00	0	465.00
\$ / R	On 28/02/2017	Any day expiry	12.82810	12.82810		13.13820	13.13820		16.07	0.00	0.00	0	1,153.00
\$ / R	On 28/02/2017	Any day expiry	13.43	Call	5.49210	0.00549	39.94540	0.03995	5.492	22.33	0.04	0.00	30,000.00
\$ / R	On 01/03/2017	Any day expiry	12.83040	12.83040		13.14050	13.14050		16.41	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.85750	12.85750		13.16820	13.16820		15.95	0.00	2,970,339,650.00	231,020	422,138.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	12.50350	0.01250	7.35680	0.00736	12.503	15.66	0.06	0.00	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	53.06830	0.05307	16.11700	0.01612	53.068	15.79	0.21	0.00	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.65	Put	94.21640	0.09422	0.00000	0.00000	94.216	15.86	0.32	405,724.05	100
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	131.69970	0.13170	53.55050	0.05355	131.700	15.90	0.40	0.00	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.92	Put	218.32310	0.21832	101.33320	0.10133	218.323	16.24	0.55	0.00	5,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	262.82450	0.26282	127.28160	0.12728	262.825	16.53	0.60	0.00	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 13/03/2017	Foreign Exchange Future	13.00	Put	269.49120	0.26949	131.30040	0.13130	269.491	16.57	0.61	0.00	0	95,792.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	289.92900	0.28993	143.82640	0.14383	289.929	16.70	0.63	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	296.88520	0.29689	148.15920	0.14816	296.885	16.74	0.64	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	340.04100	0.34004	175.80080	0.17580	340.041	16.99	0.68	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	377.74250	0.37774	200.97780	0.20098	377.743	17.20	0.72	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	416.87460	0.41687	228.98520	0.22899	416.875	17.40	0.75	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	64.80130	0.06480	177.03770	0.17704	64.801	17.61	0.23	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	457.30130	0.45730	258.83770	0.25884	457.301	17.61	0.77	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	465.53000	0.46553	265.02220	0.26502	465.530	17.65	0.78	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.30	Call	56.39260	0.05639	158.64700	0.15865	56.393	17.82	0.20	0.00	0	44,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	21.07380	0.02107	70.67450	0.07067	21.074	19.31	0.08	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	18.32830	0.01833	62.70280	0.06270	18.328	19.53	0.07	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	10.54380	0.01054	38.19820	0.03820	10.544	20.41	0.04	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	9.98290	0.00998	36.28870	0.03629	9.983	20.50	0.04	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	8.25420	0.00825	30.30000	0.03030	8.254	20.80	0.04	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	8.03420	0.00803	29.52620	0.02953	8.034	20.85	0.03	0.00	0	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	1,150.53420	1.15053	861.32620	0.86133	1,150.534	20.85	0.97	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	1,248.64590	1.24865	954.57050	0.95457	1,248.646	21.29	0.97	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	4.67850	0.00468	17.07940	0.01708	4.679	21.82	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	3.80910	0.00381	13.48750	0.01349	3.809	22.30	0.02	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,446.30910	1.44631	1,145.28750	1.14529	1,446.309	22.30	0.98	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	3.05260	0.00305	10.37270	0.01037	3.053	22.83	0.01	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,545.55260	1.54555	1,242.17270	1.24217	1,545.553	22.83	0.99	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,585.29980	1.58530	1,281.13880	1.28114	1,585.300	23.04	0.99	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	2.79980	0.00280	9.33880	0.00934	2.800	23.04	0.01	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	2.46470	0.00246	8.15210	0.00815	2.465	23.36	0.01	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	2.41360	0.00241	7.97690	0.00798	2.414	23.42	0.01	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	1.92550	0.00193	6.30370	0.00630	1.926	24.00	0.01	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	1.16950	0.00117	3.71150	0.00371	1.170	25.38	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	1.10760	0.00111	3.50010	0.00350	1.108	25.54	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	1.01300	0.00101	3.17790	0.00318	1.013	25.80	0.00	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	0.94440	0.00094	2.94470	0.00294	0.944	26.02	0.00	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	0.79630	0.00080	2.44360	0.00244	0.796	26.55	0.00	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	2,373.14430	2.37314	2,063.73410	2.06373	2,373.144	27.24	1.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,503.02720	2.50303	2,193.34560	2.19335	2,503.027	27.93	1.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	0.49750	0.00050	1.26730	0.00127	0.498	28.87	0.00	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	0.49780	0.00050	1.22700	0.00123	0.498	29.05	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,843.00380	2.84300	2,532.69890	2.53270	2,843.004	30.87	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,883.00560	2.88301	2,572.64690	2.57265	2,883.006	31.24	1.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.50880	0.00051	0.77590	0.00078	0.509	31.79	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.52240	0.00052	0.76610	0.00077	0.522	33.61	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.54250	0.00054	0.76580	0.00077	0.543	35.61	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.57500	0.00058	0.77810	0.00078	0.575	38.16	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,893.03640	3.89304	3,582.59930	3.58260	3,893.036	39.98	1.00	0.00	0	1,800.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	0.29690	0.00030		0.82870	0.00083	0.297	39.98	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.13960	0.00014		0.53330	0.00053	0.140	39.98	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.00760	0.00001		0.03950	0.00004	0.008	39.98	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.00740	0.00001		0.03850	0.00004	0.007	39.98	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.00160	0.00000		0.00950	0.00001	0.002	39.98	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00050	0.00000		0.00360	0.00000	0.001	39.98	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	39.98	0.00	0.00	0	1,800.00
\$ / R	On 16/03/2017	Any day expiry			12.86200	12.86200		13.17280	13.17280		16.32	0.00	0.00	0	0.00
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	12.92090	0.01292		46.02020	0.04602	12.921	19.88	0.05	0.00	0	20,000.00
\$ / R	On 17/03/2017	Any day expiry			12.86420	12.86420		13.17510	13.17510		16.42	0.00	0.00	0	788.00
\$ / R	On 17/03/2017	Any day expiry	12.75	Put	151.19760	0.15120		69.43410	0.06943	151.198	16.20	0.40	0.00	0	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.05	Put	323.55870	0.32356		172.78080	0.17278	323.559	17.19	0.63	0.00	0	25,000.00
\$ / R	On 17/03/2017	Any day expiry	13.75	Call	23.30600	0.02331		0.00000	0.00000	23.306	19.40	0.08	16,525,425.60	15,000	15,000.00
\$ / R	On 29/03/2017	Any day expiry			12.89350	12.89350		13.20530	13.20530		16.46	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	693.61830	0.69362		470.63100	0.47063	693.618	18.48	0.78	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	1.56310	0.00156		4.94240	0.00494	1.563	22.93	0.01	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			12.89810	12.89810		13.21000	13.21000		16.50	0.00	0.00	0	4,330.00
\$ / R	On 11/04/2017	Any day expiry			12.92350	12.92350		13.23590	13.23590		16.30	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			12.92580	12.92580		13.23820	13.23820		16.44	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	103.39060	0.10339		186.03540	0.18604	103.391	18.55	0.22	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	85.96860	0.08597		157.79140	0.15779	85.969	18.87	0.18	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	1,090.40730	1.09041		836.42550	0.83643	1,090.407	19.34	0.85	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	1.79000	0.00179		3.63240	0.00363	1.790	28.43	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			12.92810	12.92810		13.24060	13.24060		16.46	0.00	0.00	0	697.00
\$ / R	On 18/04/2017	Any day expiry			12.93960	12.93960		13.25240	13.25240		16.30	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			12.94650	12.94650		13.25940	13.25940		16.34	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			12.95570	12.95570		13.26880	13.26880		16.26	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	715.19900	0.71520		513.35960	0.51336	715.199	17.76	0.70	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	959.49290	0.95949		728.87400	0.72887	959.493	18.56	0.79	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	1,222.04360	1.22204		968.75060	0.96875	1,222.044	19.35	0.85	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	20.58300	0.02058		40.24740	0.04025	20.583	21.27	0.05	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	8.86630	0.00887		17.02160	0.01702	8.866	22.48	0.02	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	2.78020	0.00278		6.68950	0.00669	2.780	24.48	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			12.96260	12.96260		13.27590	13.27590		16.38	0.00	0.00	0	2,200.00
\$ / R	On 04/05/2017	Any day expiry			12.97640	12.97640		13.29010	13.29010		16.58	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	170.61600	0.17062		272.33390	0.27233	170.616	18.29	0.28	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			12.99250	12.99250		13.30670	13.30670		16.72	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.02700	13.02700		13.34220	13.34220		17.06	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	754.97480	0.75497		565.01670	0.56502	754.975	18.15	0.64	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	28.01540	0.02802		45.76850	0.04577	28.015	23.33	0.05	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.08240	13.08240		13.39930	13.39930		16.97	0.00	165,335,371.20	12,638	251,278.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	309.87540	0.30988		209.62770	0.20963	309.875	16.31	0.36	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	350.97550	0.35098		0.00000	0.00000	350.976	16.46	0.39	20,468,339.36	4,000	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	452.44110	0.45244		322.46930	0.32247	452.441	16.80	0.45	0.00	0	69,520.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	384.36250	0.38436	0.00000	0.00000	384.363	17.61	0.43	22,444,046.24	4,000	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	350.25510	0.35026	485.71960	0.48572	350.255	17.85	0.40	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	905.98190	0.90598	708.48320	0.70848	905.982	18.27	0.65	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	1,013.00320	1.01300	804.52590	0.80453	1,013.003	18.58	0.68	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	1,044.32900	1.04433	832.84730	0.83285	1,044.329	18.67	0.69	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,148.17920	1.14818	927.41100	0.92741	1,148.179	18.96	0.72	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	230.57920	0.23058	326.71100	0.32671	230.579	18.96	0.28	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,238.30610	1.23831	1,010.22000	1.01022	1,238.306	19.21	0.74	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,254.89680	1.25490	1,025.53310	1.02553	1,254.897	19.26	0.74	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,296.64000	1.29664	1,064.15030	1.06415	1,296.640	19.37	0.75	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,338.74840	1.33875	1,103.23280	1.10323	1,338.748	19.48	0.76	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	186.57870	0.18658	266.19780	0.26620	186.579	19.55	0.23	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,423.98690	1.42399	1,182.72410	1.18272	1,423.987	19.71	0.78	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	153.27700	0.15328	220.89630	0.22090	153.277	20.05	0.20	0.00	0	40,700.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,918.33520	1.91834	1,653.86780	1.65387	1,918.335	20.76	0.85	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	101.20490	0.10120	149.48410	0.14948	101.205	20.97	0.14	0.00	0	3,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	89.64130	0.08964	132.77840	0.13278	89.641	21.24	0.12	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	73.51360	0.07351	109.27510	0.10928	73.514	21.70	0.10	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	68.00500	0.06801	101.19070	0.10119	68.005	21.88	0.09	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,485.60500	2.48560	2,201.89070	2.20189	2,485.605	21.88	0.91	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	55.27420	0.05527	81.89200	0.08189	55.274	22.43	0.08	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,752.87420	2.75287	2,462.59200	2.46259	2,752.874	22.43	0.92	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	52.75270	0.05275	77.74110	0.07774	52.753	22.58	0.07	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	52.40470	0.05240	77.16810	0.07717	52.405	22.61	0.07	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	47.82770	0.04783	69.62740	0.06963	47.828	22.92	0.07	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	44.87110	0.04487	64.75750	0.06476	44.871	23.14	0.06	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	42.14880	0.04215	60.68440	0.06068	42.149	23.36	0.06	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	40.61890	0.04062	58.39560	0.05840	40.619	23.50	0.06	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	30.87070	0.03087	43.79370	0.04379	30.871	24.54	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	8.03020	0.00803	14.23770	0.01424	8.030	25.26	0.01	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	4.58310	0.00458	8.43610	0.00844	4.583	25.26	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	1.32980	0.00133	2.65100	0.00265	1.330	25.26	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.10310	13.10310	13.42060	13.42060		16.96	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	773.60640	0.77361	595.20980	0.59521	773.606	17.80	0.59	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	49.56540	0.04957	69.19940	0.06920	49.565	23.35	0.07	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.10780	13.10780	13.42540	13.42540		16.96	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.13550	13.13550	13.45390	13.45390		16.99	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,110.94460	1.11094	902.20800	0.90221	1,110.945	18.63	0.68	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	18.35070	0.01835	30.67920	0.03068	18.351	25.01	0.03	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.15620	13.15620	13.47530	13.47530		16.97	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.16550	13.16550	13.48480	13.48480		16.93	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	595.15660	0.59516	450.97430	0.45097	595.157	17.03	0.49	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	257.51330	0.25751	349.98870	0.34999	257.513	19.24	0.27	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.17010	13.17010	13.48960	13.48960		16.94	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
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	787.43790	0.78744	616.82080	0.61682	787.438	17.61	0.56	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	67.02840	0.06703	88.65800	0.08866	67.028	23.45	0.08	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.17930	13.17930	13.49910	13.49910		16.99	0.00	0.00	0	890.00
\$ / R	On 11/08/2017	Any day expiry			13.20470	13.20470	13.52520	13.52520		16.97	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.24630	13.24630	13.56790	13.56790		16.98	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	799.67880	0.79968	636.75150	0.63675	799.679	17.43	0.54	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	86.72590	0.08673	112.74930	0.11275	86.726	23.51	0.09	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.29200	13.29200	13.61500	13.61500		17.03	0.00	1,794,420.00	135	17,781.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	517.04370	0.51704	395.26170	0.39526	517.044	16.54	0.40	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	744.55480	0.74455	592.12820	0.59213	744.555	17.20	0.50	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	599.58820	0.59959	762.64950	0.76265	599.588	17.37	0.48	0.00	0	5,480.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	981.43530	0.98144	803.32460	0.80332	981.435	17.82	0.58	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,320.93060	1.32093	1,113.61160	1.11361	1,320.931	18.64	0.66	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,399.33290	1.39933	1,186.23870	1.18624	1,399.333	18.83	0.68	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,519.47280	1.51947	1,298.64730	1.29865	1,519.473	19.10	0.70	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	145.75380	0.14575	195.03060	0.19503	145.754	21.41	0.14	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	124.34340	0.12434	160.60120	0.16060	124.343	22.28	0.12	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	107.60210	0.10760	137.78340	0.13778	107.602	23.14	0.10	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	100.61250	0.10061	128.23880	0.12824	100.613	23.57	0.10	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	99.63260	0.09963	126.89950	0.12690	99.633	23.64	0.10	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	56.36360	0.05636	84.08450	0.08408	56.364	24.22	0.06	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.31260	13.31260	13.63620	13.63620		17.03	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	811.32160	0.81132	652.41670	0.65242	811.322	17.36	0.52	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	105.82050	0.10582	131.02760	0.13103	105.820	23.77	0.10	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			13.37210	13.37210	13.69740	13.69740		17.05	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.38120	13.38120	13.70680	13.70680		17.14	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	821.70290	0.82170	666.47550	0.66648	821.703	17.30	0.50	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	120.32970	0.12033	151.57110	0.15157	120.330	23.85	0.10	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.42010	13.42010	13.74690	13.74690		17.10	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.45440	13.45440	13.78210	13.78210		17.16	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	830.84490	0.83084	677.25050	0.67725	830.845	17.23	0.48	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	133.61440	0.13361	173.39550	0.17340	133.614	23.69	0.11	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.49980	13.49980	13.82880	13.82880		17.19	0.00	0.00	0	16,113.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	195.35410	0.19535	134.02510	0.13403	195.354	15.39	0.18	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	256.15290	0.25615	184.19170	0.18419	256.153	15.69	0.22	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	349.28800	0.34929	268.91290	0.26891	349.288	15.92	0.27	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	558.72480	0.55872	443.49410	0.44349	558.725	16.42	0.37	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	620.32730	0.62033	493.39700	0.49340	620.327	16.60	0.40	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	679.58930	0.67959	544.50180	0.54450	679.589	16.77	0.42	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	747.19780	0.74720	604.42960	0.60443	747.198	16.96	0.44	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,159.92470	1.15992	980.22530	0.98023	1,159.925	17.93	0.56	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,222.74690	1.22275	1,038.27220	1.03827	1,222.747	18.06	0.57	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,265.31770	1.26532	1,077.73820	1.07774	1,265.318	18.15	0.58	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,286.80240	1.28680	1,097.69510	1.09770	1,286.802	18.19	0.59	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	14.50	Put	1,525.31180	1.52531	1,319.31850	1.31932	1,525.312	18.70	0.63	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,548.36930	1.54837	1,340.87560	1.34088	1,548.369	18.74	0.64	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	421.03450	0.42103	524.09260	0.52409	421.034	19.45	0.30	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	398.98710	0.39899	498.76920	0.49877	398.987	19.60	0.29	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	273.35570	0.27336	344.66060	0.34466	273.356	20.76	0.21	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	248.67150	0.24867	312.69520	0.31270	248.672	21.10	0.19	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	225.44790	0.22545	276.63360	0.27663	225.448	21.69	0.17	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	208.05320	0.20805	253.37570	0.25338	208.053	22.19	0.16	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	190.81150	0.19081	231.23930	0.23124	190.812	22.77	0.15	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	188.77610	0.18878	228.61860	0.22862	188.776	22.85	0.14	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	187.27520	0.18728	226.69110	0.22669	187.275	22.91	0.14	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	185.30910	0.18531	224.16150	0.22416	185.309	22.98	0.14	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	130.53120	0.13053	178.74820	0.17875	130.531	23.56	0.10	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.50890	13.50890	13.83820	13.83820		17.19	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	837.30030	0.83730	685.51350	0.68551	837.300	17.19	0.47	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	137.46350	0.13746	187.49810	0.18750	137.464	23.54	0.11	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.62930	13.62930	13.96190	13.96190		17.30	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.63380	13.63380	13.96660	13.96660		17.30	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.70690	13.70690	14.04160	14.04160		17.44	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			13.79180	13.79180	14.12830	14.12830		17.69	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,888.03650	1.88804	1,684.31690	1.68432	1,888.036	19.18	0.62	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	517.87070	0.51787	624.52920	0.62453	517.871	20.17	0.30	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.82850	13.82850	14.16590	14.16590		17.80	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.83770	13.83770	14.17520	14.17520		17.80	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.91570	13.91570	14.25500	14.25500		17.93	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	974.11650	0.97412	836.84300	0.83684	974.116	17.58	0.42	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.04410	14.04410	14.38630	14.38630		18.17	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.12440	14.12440	14.46840	14.46840		18.26	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.25520	14.25520	14.60210	14.60210		18.44	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.32630	14.32630	14.67480	14.67480		18.55	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.46620	14.46620	14.81790	14.81790		18.65	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.54380	14.54380	14.89690	14.89690		18.83	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			12.85750	12.85750	13.16820	13.16820		15.95	0.00	334,295.00	26	461.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.08240	13.08240	13.39930	13.39930		16.97	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.29200	13.29200	13.61500	13.61500		17.03	0.00	0.00	0	1.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.49980	13.49980	13.82880	13.82880		17.19	0.00	0.00	0	0.00
£ / R	On 28/02/2017	Any day expiry			16.04820	16.04820	16.37130	16.37130		23.33	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.08840	16.08840	16.41240	16.41240		21.20	0.00	79,959,348.00	4,970	52,997.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	2.49850	0.00250	5.21530	0.00522	2.498	30.20	0.01	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	2.10990	0.00211	2.64260	0.00264	2.110	44.87	0.00	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.14560	16.14560	16.47160	16.47160		20.51	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			16.18970	16.18970	16.51630	16.51630		20.28	0.00	0.00	0	61.00

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 25/04/2017	Any day expiry			16.23020		16.23020		16.55750	16.55750		20.07	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			16.24020		16.24020		16.56750	16.56750		20.10	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.41020		16.41020		16.74160	16.74160		19.71	0.00	377,434.60	23	24,867.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.71660		16.71660		17.05630	17.05630		19.15	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.02750		17.02750		17.37630	17.37630		18.77	0.00	0.00	0	5,788.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11405		0.11405		0.11644	0.11644		21.94	0.00	0.00	0	60.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11656		0.11656		0.11903	0.11903		16.64	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11899		0.11899		0.12152	0.12152		14.47	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12146		0.12146		0.12407	0.12407		15.49	0.00	0.00	0	0.00
€ / R	On 24/02/2017	Any day expiry			13.58340		13.58340		13.80020	13.80020		18.32	0.00	27,406,000.00	2,000	2,000.00
€ / R	On 28/02/2017	Any day expiry			13.57770		13.57770		13.80890	13.80890		14.88	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			13.61520		13.61520		13.84720	13.84720		14.79	0.00	5,514,156.00	405	74,458.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	222.81360		0.22281		128.58210	0.12858	222.814	15.13	0.56	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.57840		0.00058		1.80160	0.00180	0.578	25.68	0.00	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			13.62100		13.62100		13.85310	13.85310		14.98	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			13.66870		13.66870		13.90260	13.90260		15.19	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry			13.71020		13.71020		13.94480	13.94480		15.19	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			13.91840		13.91840		14.15730	14.15730		15.83	0.00	194,857.60	14	80,279.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.21150		14.21150		14.45700	14.45700		15.84	0.00	994,805.00	70	1,702.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.51050		14.51050		14.76280	14.76280		16.02	0.00	0.00	0	183.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.81370		14.81370		15.07250	15.07250		16.29	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.79966		96.79966		97.18664	97.18664			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.83368		93.83368		94.23514	94.23514			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.59481		92.59481		93.00758	93.00758			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.74453		94.74453		95.16185	95.16185			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.49335		98.49335		98.90918	98.90918			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.07263		97.07263		97.49842	97.49842			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00296		100.00296		100.00295	100.00295			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.59930		99.59930		99.59849	99.59849			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.60377		99.60377		99.60925	99.60925			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.83412		99.83412		99.84818	99.84818			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.84392		99.84392		99.86591	99.86591			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.86381		99.86381		99.87667	99.87667			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.12534		99.12534		99.14781	99.14781			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.74632		98.74632		98.78149	98.78149			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.76740		98.76740		98.81473	98.81473			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.23000		99.23000		99.29000	99.29000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.69772		99.69772		99.76486	99.76486			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	97.21270	97.21270	97.21270	97.37403	97.37403				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.50318	96.50318	96.50318	96.67644	96.67644				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.76363	95.76363	95.76363	95.94711	95.94711				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.01098	96.01098	96.01098	96.20375	96.20375				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.26007	98.26007	98.26007	98.45870	98.45870				0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.44225	98.44225	98.44225	98.64871	98.64871				0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	530.16900	530.16900	530.16900	527.75000	527.75000				0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	540.30800	540.30800	540.30800	537.84200	537.84200				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	551.02100	551.02100	551.02100	548.50700	548.50700				0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	613.26500	613.26500	613.26500	609.85300	609.85300				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	624.99400	624.99400	624.99400	621.51500	621.51500				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	637.38500	637.38500	637.38500	633.83800	633.83800				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	556.62900	556.62900	556.62900	553.34500	553.34500				0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	567.27400	567.27400	567.27400	563.92600	563.92600				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	578.52200	578.52200	578.52200	575.10800	575.10800				0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	9.93410	9.93410	9.93410	10.11550	10.11550			12.54	0.00	45,160,418.60	4,546	26,927.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.08650	10.08650	10.08650	10.27100	10.27100			12.79	0.00	10,086.50	1	7,655.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.23150	10.23150	10.23150	10.41990	10.41990			12.79	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.37700	10.37700	10.37700	10.56940	10.56940			12.82	0.00	0.00	0	313.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	9.80820	9.80820	9.80820	9.99360	9.99360			13.88	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.98880	9.98880	9.98880	10.17820	10.17820			14.40	0.00	99,888.00	10	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.16140	10.16140	10.16140	10.35560	10.35560			14.27	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.33580	10.33580	10.33580	10.53420	10.53420			14.15	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	12.78180	12.78180	12.78180	13.01530	13.01530			15.11	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.08360	13.08360	13.08360	13.32530	13.32530			16.37	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.37780	13.37780	13.37780	13.62620	13.62620			16.57	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.67900	13.67900	13.67900	13.93450	13.93450			16.90	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.87300	1.87300	1.87300	1.91520	1.91520			15.17	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.88950	1.88950	1.88950	1.93140	1.93140			15.99	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.90480	1.90480	1.90480	1.94660	1.94660			15.76	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.91920	1.91920	1.91920	1.96170	1.96170			15.38	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.88150	1.88150	1.88150	1.92320	1.92320			16.02	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.83540	1.83540	1.83540	1.86650	1.86650			15.75	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.87780	1.87780	1.87780	1.90980	1.90980			16.14	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	10.43049	78.33452		10.50834	77.83743				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.50855	79.83255		10.58901	79.32578				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.58360	77.62258		10.66673	77.10584				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	10.58145	82.14649		10.65928	81.57639				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.65829	83.71736		10.73868	83.13610				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.73129	81.11554		10.81431	80.52289				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	554.43700	554.43700		551.14100	551.14100				0.00	0.00	0	394.00
GOVI	On 03/08/2017	GOVI	565.04000	565.04000		561.68000	561.68000				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	576.24300	576.24300		572.81700	572.81700				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.65750	1.65750		1.69710	1.69710			15.93	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.68820	1.68820		1.72850	1.72850			16.79	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.71630	1.71630		1.75720	1.75720			16.43	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.74340	1.74340		1.78490	1.78490			16.75	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.32841	129.32841		129.52172	129.52172				0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future	130.48509	130.48509		130.68143	130.68143				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.09954	133.09954		133.30008	133.30008				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	101.55908	101.55908		101.89144	101.89144				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
I2033	On 04/05/2017	Bond Future	108.03274	108.03274		108.03697	108.03697				0.00	0.00	0	5,778.00

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 03/08/2017	Bond Future		110.12275	110.12275		110.12654	110.12654			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		111.23889	111.23889		111.24283	111.24283			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		134.69193	134.69193		135.03495	135.03495			0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future		135.78416	135.78416		136.13318	136.13318			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		138.50489	138.50489		138.86081	138.86081			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		133.06673	133.06673		133.21199	133.21199			0.00	0.00	0	19,696.00
I2046	On 03/08/2017	Bond Future		135.64122	135.64122		135.78842	135.78842			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		136.75455	136.75455		136.90491	136.90491			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		143.79768	143.79768		144.13844	144.13844			0.00	0.00	0	24,034.00
I2050	On 03/08/2017	Bond Future		144.90095	144.90095		145.24752	145.24752			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		147.80406	147.80406		148.15798	148.15798			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		253.24200	253.24200		253.71300	253.71300			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		258.14100	258.14100		258.62000	258.62000			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		263.31300	263.31300		263.80100	263.80100			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			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		7.33000	92.67000			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	92.64000			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		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.43000	92.57000		7.43000	92.57000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.12380	0.12380		0.12670	0.12670			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12350	0.12350		0.12600	0.12600			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12320	0.12320		0.12400	0.12400			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12240	0.12240		0.12310	0.12310			0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.29770	9.29770		9.42810	9.42810		12.61	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.43370	9.43370		9.56630	9.56630		13.02	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.56250	9.56250		9.69800	9.69800		13.15	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 18/12/2017	Foreign Exchange Future			9.69080		9.69080		9.82930	9.82930		20.98	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.24110		1.24110		1.26170	1.26170			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.25490		1.25490		1.27590	1.27590			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.26880		1.26880		1.29030	1.29030			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.28280		1.28280		1.30490	1.30490			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.25130		1.25130		1.24640	1.24640			0.00	0.00	0	1,350.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25440		1.25440		1.24940	1.24940			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25760		1.25760		1.25280	1.25280			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.26130		1.26130		1.25650	1.25650			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.05890		1.05890		1.05160	1.05160			0.00	10,589.00	10	1,403.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06390		1.06390		1.05660	1.05660			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06920		1.06920		1.06180	1.06180			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.07490		1.07490		1.06750	1.06750			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.69190		115.61440		8.78523	114.97075		8.16	0.00	119,660,904.00	1,035	111,310.00
R186	On 04/05/2017	Bond Future	8.44	Call	921.67000		0.92167		729.50000	0.72950	921.670	8.14	0.34	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,700.15000		1.70015		1,401.70000	1.40170	1,700.150	8.28	0.51	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	973.24000		0.97324		1,220.04000	1.22004	973.240	8.42	0.34	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	510.93000		0.51093		666.94000	0.66694	510.930	8.59	0.21	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.73042		112.52242		8.82767	111.86615		8.45	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,145.03000		2.14503		2,453.88000	2.45388	2,145.030	8.51	0.44	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,032.84000		1.03284		1,217.08000	1.21708	1,032.840	8.81	0.25	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	814.69000		0.81469		968.50000	0.96850	814.690	8.91	0.21	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.75823		114.75405		8.85953	114.08494		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			301.94801		301.94801		301.96006	301.96006			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.83658		300.83658		300.84731	300.84731			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.86452		306.86452		306.87592	306.87592			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			248.28447		248.28447		249.59170	249.59170			0.00	0.00	0	33,873.00
R202	On 03/08/2017	Bond Future			249.39474		249.39474		250.72590	250.72590			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			254.39185		254.39185		255.74985	255.74985			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 04/05/2017	Bond Future			8.23018		99.27310		8.34508	98.75929		5.89	0.00	0.00	0	18,983.00

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 03/08/2017	Bond Future			8.25355		101.17163		8.37492	100.64775		5.67	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.26815		99.24568		8.39652	98.71154		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			7.12493		101.56740		7.26831	101.51722		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			9.11716		93.82923		9.19979	93.25231			0.00	0.00	0	32,785.00
R2030	On 03/08/2017	Bond Future			9.16454		91.61692		9.25007	91.02874			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.19903		93.43414		9.28741	92.83440			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			9.26144		92.77833		9.34397	92.16021		11.85	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future			9.30677		94.55263		9.39198	93.92242		11.79	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.34584		92.26862		9.43378	91.62605		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			9.37993		97.33318		9.46235	96.65300			0.00	1,557,330.88	16	7,880.00
R2035	On 03/08/2017	Bond Future			9.42491		99.19457		9.50989	98.50122			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future			9.46601		96.65867		9.55359	95.95171			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			9.49436		93.48338		9.57168	92.85003		13.37	0.00	6,543,836.60	70	48,586.00
R2037	On 03/08/2017	Bond Future			9.54490		91.01400		9.62462	90.36837		13.94	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future			9.58415		92.81928		9.66619	92.16095		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			7.51211		103.77215		7.64743	103.56857		1.26	0.00	0.00	0	29,025.00
R204	On 03/08/2017	Bond Future			7.46723		101.71628		7.62892	101.50854		1.27	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future			7.32972		103.73355		7.52897	103.52182		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			9.51352		97.66548		9.59079	96.98289		14.01	0.00	5,859,928.80	60	9,085.00
R2040	On 03/08/2017	Bond Future			9.56293		95.02574		9.64257	94.32979		14.61	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.60134		96.91056		9.68325	96.20091		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			9.55272		94.63411		9.62994	93.94534		14.71	0.00	296,204,764.30	3,130	22,746.00
R2044	On 03/08/2017	Bond Future			9.60109		92.06154		9.68062	91.35933		15.35	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.63881		93.88768		9.72055	93.17161		15.39	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

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
R2048	On 04/05/2017	Bond Future			9.54849		93.75027		9.62562	93.04574		15.29	0.00	0.00	0	64,165.00
R2048	On 03/08/2017	Bond Future			9.59161		95.54325		9.67096	94.82495		15.25	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future			9.63124		92.99832		9.71280	92.26597		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			7.73627		101.10814		7.85529	100.82679		2.24	0.00	65,214,750.30	645	74,970.00
R207	On 03/08/2017	Bond Future			7.73904		99.39844		7.87170	99.11145		2.29	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,223.88000		1.22388		1,023.26000	1.02326	1,223.880	2.37	0.74	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.69464		101.36981		7.84347	101.07724		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			7.89304		96.93995		8.01483	96.54851		3.62	0.00	43,235,217.70	446	21,498.00
R208	On 03/08/2017	Bond Future			7.90289		98.79385		8.03423	98.39465		3.64	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.89179		97.35004		8.03397	96.94309		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			9.38373		73.16392		9.46087	72.63383		13.84	0.00	7,023,736.32	96	62,826.00
R209	On 04/05/2017	Bond Future	8.93	Call	611.82000		0.61182		501.38000	0.50138	611.820	13.65	0.24	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,975.70000		1.97570		2,276.86000	2.27686	1,975.700	13.92	0.52	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,081.15000		1.08115		1,287.14000	1.28714	1,081.150	14.21	0.34	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.42568		74.56301		9.50500	74.02268		13.88	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.46210		72.89086		9.54364	72.33986		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			188.32619		188.32619		188.51604	188.51604			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			191.96947		191.96947		192.16216	192.16216			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.38383		193.38383		193.58045	193.58045			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			149.45925		149.45925		149.46529	149.46529			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.30086		150.30086		150.30621	150.30621			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 02/11/2017	Bond Future	153.31248		153.31248		153.31811	153.31811			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	9.15183		84.63345		9.23425	84.07289		11.55	0.00	0.00	0	44,822.00
R213	On 03/08/2017	Bond Future	9.19249		86.25201		9.27755	85.68055		11.54	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.22903		84.41077		9.31679	83.82804		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	9.46682		73.34406		9.54387	72.78968		14.66	0.00	0.00	0	35,149.00
R214	On 03/08/2017	Bond Future	9.50765		74.74670		9.58684	74.18151		14.65	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.54497		72.93102		9.62630	72.35473		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	21,535.11000		21,535.11000		21,974.46000	21,974.46000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	21,916.52000		21,916.52000		22,363.23000	22,363.23000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.12540		9.12540		9.28570	9.28570		13.65	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.28890		9.28890		9.45240	9.45240		13.84	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.59720		3.59720		3.63680	3.63680		15.58	0.00	5,395,800.00	1,500	21,800.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.56680		3.56680		3.60960	3.60960		16.67	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.32960		1.32960		1.34510	1.34510			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.30280		1.30280		1.31150	1.31150			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.28270		1.28270		1.28440	1.28440			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.26210		1.26210		1.25850	1.25850			0.00	0.00	0	0.00
Total for Derivatives :												4,369,799,923.65	321,966	3,569,070.00
Grand Total:												4,369,799,923.65	321,966	3,569,070.00