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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 27/02/2017

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 27/02/2017	Any day expiry	12.91850	12.91850	12.96760	12.96760			18.80	0.00	136,873,767.50	10,570	0.00
\$ / R	On 28/02/2017	Any day expiry	12.92080	12.92080	12.96760	12.96760			18.34	0.00	0.00	0	1,153.00
\$ / R	On 28/02/2017	Any day expiry	13.43	Call	0.67290	0.00067	6.68160	0.00668	0.673	31.36	0.01	0.00	30,000.00
\$ / R	On 01/03/2017	Any day expiry	12.92080	12.92080	12.96760	12.96760			17.07	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.94570	12.94570	12.99500	12.99500			16.08	0.00	430,522,199.20	33,256	435,431.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	7.47450	0.00747	7.35080	0.00735	7.475	17.58	0.04	0.00	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	28.86380	0.02886	25.15260	0.02515	28.864	16.46	0.14	0.00	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.65	Put	56.29770	0.05630	51.41930	0.05142	56.298	16.33	0.23	0.00	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	83.59240	0.08359	77.71450	0.07771	83.592	16.25	0.31	0.00	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.92	Put	150.23200	0.15023	141.65320	0.14165	150.232	16.11	0.47	0.00	5,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	187.74250	0.18774	175.48510	0.17549	187.743	16.25	0.54	0.00	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	193.70170	0.19370	180.67780	0.18068	193.702	16.29	0.55	0.00	95,792.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	212.13290	0.21213	197.71390	0.19771	212.133	16.42	0.57	0.00	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	218.45650	0.21846	203.56780	0.20357	218.457	16.46	0.58	0.00	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	258.20630	0.25821	240.46380	0.24046	258.206	16.71	0.64	0.00	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	293.55020	0.29355	273.42310	0.27342	293.550	16.92	0.68	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	13.20	Put	330.72980		0.33073		308.24740	0.30825	330.730	17.13	0.71	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	65.27190		0.06527		89.79580	0.08980	65.272	17.34	0.25	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	369.57190		0.36957		344.79580	0.34480	369.572	17.34	0.75	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	377.52450		0.37752		352.29950	0.35230	377.524	17.38	0.75	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.30	Call	55.60590		0.05561		77.92220	0.07792	55.606	17.55	0.22	0.00	0	44,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	17.69930		0.01770		27.60450	0.02760	17.699	19.13	0.08	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	15.31950		0.01532		24.04950	0.02405	15.320	19.45	0.07	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	8.77200		0.00877		13.99920	0.01400	8.772	20.73	0.04	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	8.31200		0.00831		13.27630	0.01328	8.312	20.86	0.04	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	6.90350		0.00690		11.04700	0.01105	6.904	21.31	0.03	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	6.72540		0.00673		10.76320	0.01076	6.725	21.37	0.03	0.00	0	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	1,061.02540		1.06103		1,015.76320	1.01576	1,061.025	21.37	0.97	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	1,159.50420		1.15950		1,113.32520	1.11333	1,159.504	22.02	0.98	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	3.96830		0.00397		6.32300	0.00632	3.968	22.72	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	3.20850		0.00321		5.07970	0.00508	3.209	23.30	0.02	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,357.50850		1.35751		1,310.07970	1.31008	1,357.509	23.30	0.98	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	2.55860		0.00256		4.05130	0.00405	2.559	23.95	0.01	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,456.85860		1.45686		1,409.05130	1.40905	1,456.859	23.95	0.99	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,496.64330		1.49664		1,448.70900	1.44871	1,496.643	24.21	0.99	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	2.34330		0.00234		3.70900	0.00371	2.343	24.21	0.01	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	2.05980		0.00206		3.25690	0.00326	2.060	24.59	0.01	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	2.01660		0.00202		3.18790	0.00319	2.017	24.66	0.01	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	1.60750		0.00161		2.53260	0.00253	1.608	25.37	0.01	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	0.98200		0.00098		1.52630	0.00153	0.982	27.05	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	0.93120		0.00093		1.44450	0.00144	0.931	27.24	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	0.85380		0.00085		1.31970	0.00132	0.854	27.57	0.00	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	0.79760		0.00080		1.22930	0.00123	0.798	27.83	0.00	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	0.67670		0.00068		1.03480	0.00103	0.677	28.47	0.00	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	2,284.85290		2.28485		2,235.83600	2.23584	2,284.853	29.31	1.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,414.75750		2.41476		2,365.68330	2.36568	2,414.758	30.15	1.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	0.38810		0.00039		0.57280	0.00057	0.388	30.93	0.00	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	0.37800		0.00038		0.55680	0.00056	0.378	31.06	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,754.59430		2.75459		2,705.45530	2.70546	2,754.594	32.35	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,794.58080		2.79458		2,745.44470	2.74544	2,794.581	32.61	1.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.26210		0.00026		0.42990	0.00043	0.262	33.00	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.21160		0.00021		0.38910	0.00039	0.212	34.29	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.17140		0.00017		0.35580	0.00036	0.171	35.71	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.13560		0.00014		0.32600	0.00033	0.136	37.52	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,804.41330		3.80441		3,755.30800	3.75531	3,804.413	39.13	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	0.06830		0.00007		0.23250	0.00023	0.068	39.78	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.02680		0.00003		0.10350	0.00010	0.027	39.78	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.00070		0.00000		0.00450	0.00000	0.001	39.78	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.00070		0.00000		0.00440	0.00000	0.001	39.78	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.00010		0.00000		0.00080	0.00000	0.000	39.78	0.00	0.00	0	6,370.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00000	0.00000	0.00030	0.00000	0.000	39.78	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	39.78	0.00	0.00	0	1,800.00
\$ / R	On 16/03/2017	Any day expiry			12.95020	12.95020	12.99950	12.99950		16.37	0.00	0.00	0	0.00
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	13.18050	0.01318	19.22670	0.01923	13.180	20.63	0.05	0.00	0	20,000.00
\$ / R	On 17/03/2017	Any day expiry			12.95250	12.95250	13.00180	13.00180		16.44	0.00	0.00	0	3,916.00
\$ / R	On 17/03/2017	Any day expiry	12.75	Put	99.91640	0.09992	92.27060	0.09227	99.916	16.13	0.32	0.00	0	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.05	Put	246.72680	0.24673	230.54360	0.23054	246.727	16.85	0.57	0.00	0	25,000.00
\$ / R	On 17/03/2017	Any day expiry	13.75	Call	23.43990	0.02344	32.83370	0.03283	23.440	19.78	0.09	0.00	0	15,000.00
\$ / R	On 29/03/2017	Any day expiry			12.98180	12.98180	13.03130	13.03130		16.40	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	608.73990	0.60874	578.51400	0.57851	608.740	18.20	0.77	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	1.45730	0.00146	2.03110	0.00203	1.457	23.40	0.01	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			12.98640	12.98640	13.03580	13.03580		16.47	0.00	0.00	0	4,350.00
\$ / R	On 11/04/2017	Any day expiry			13.01160	13.01160	13.06140	13.06140		16.31	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.01390	13.01390	13.06370	13.06370		16.32	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	110.00850	0.11001	128.10830	0.12811	110.009	18.40	0.23	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	90.86120	0.09086	106.77360	0.10677	90.861	18.74	0.20	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	1,005.38310	1.00538	968.57750	0.96858	1,005.383	19.22	0.84	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	1.71120	0.00171	2.18680	0.00219	1.711	28.89	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.01630	13.01630	13.06600	13.06600		16.34	0.00	0.00	0	697.00
\$ / R	On 18/04/2017	Any day expiry			13.02780	13.02780	13.07760	13.07760		16.33	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.03480	13.03480	13.08460	13.08460		16.39	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.04400	13.04400	13.09390	13.09390		16.31	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	640.70390	0.64070	613.80890	0.61381	640.704	17.63	0.68	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	879.81690	0.87982	847.29150	0.84729	879.817	18.48	0.77	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	1,138.65700	1.13866	1,101.56060	1.10156	1,138.657	19.29	0.84	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	21.38070	0.02138	26.27320	0.02627	21.381	21.34	0.05	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	8.90660	0.00891	11.44860	0.01145	8.907	22.56	0.02	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	2.42980	0.00243	3.02840	0.00303	2.430	24.34	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.05090	13.05090	13.10090	13.10090		16.35	0.00	287,210.00	22	2,200.00
\$ / R	On 04/05/2017	Any day expiry			13.06480	13.06480	13.11480	13.11480		16.38	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	180.85930	0.18086	202.40250	0.20240	180.859	18.04	0.30	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.08090	13.08090	13.13100	13.13100		16.60	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.11530	13.11530	13.16570	13.16570		16.75	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	679.79770	0.67980	655.26490	0.65526	679.798	17.74	0.61	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	24.17260	0.02417	32.45380	0.03245	24.173	22.56	0.04	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.17100	13.17100	13.22170	13.22170		16.76	0.00	19,651,132.00	1,492	252,399.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	264.37780	0.26438	252.91310	0.25291	264.378	16.04	0.33	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	302.22540	0.30223	289.38950	0.28939	302.225	16.19	0.36	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	396.80380	0.39680	380.79040	0.38079	396.804	16.52	0.43	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	405.53970	0.40554	432.87000	0.43287	405.540	17.30	0.45	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	368.95460	0.36895	394.48250	0.39448	368.955	17.55	0.42	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	832.34370	0.83234	804.21440	0.80421	832.344	17.97	0.63	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	936.94300	0.93694	906.73890	0.90674	936.943	18.29	0.67	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	967.65090	0.96765	936.88200	0.93688	967.651	18.38	0.68	0.00	0	30,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,069.66560	1.06967	1,037.24480	1.03724	1,069.666	18.68	0.70	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	240.66560	0.24067	258.94480	0.25894	240.666	18.68	0.30	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,158.42620	1.15843	1,124.69730	1.12470	1,158.426	18.93	0.73	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,174.78810	1.17479	1,140.82970	1.14083	1,174.788	18.97	0.73	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,215.97790	1.21598	1,181.45750	1.18146	1,215.978	19.09	0.74	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,257.56090	1.25756	1,222.49520	1.22250	1,257.561	19.20	0.75	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	193.69000	0.19369	209.00740	0.20901	193.690	19.27	0.24	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,341.83660	1.34184	1,305.73190	1.30573	1,341.837	19.43	0.77	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	158.76820	0.15877	172.17620	0.17218	158.768	19.80	0.21	0.00	0	40,700.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,832.83750	1.83284	1,792.35720	1.79236	1,832.838	20.53	0.85	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	103.81590	0.10382	113.27540	0.11328	103.816	20.74	0.14	0.00	0	3,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	91.68460	0.09168	100.19840	0.10020	91.685	21.02	0.13	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	74.82440	0.07482	81.97100	0.08197	74.824	21.48	0.10	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	69.08390	0.06908	75.74840	0.07575	69.084	21.67	0.10	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,398.08390	2.39808	2,354.04840	2.35405	2,398.084	21.67	0.90	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	55.51140	0.05551	61.00380	0.06100	55.511	22.19	0.08	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,664.51140	2.66451	2,619.30380	2.61930	2,664.511	22.19	0.92	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	52.76270	0.05276	57.85350	0.05785	52.763	22.34	0.08	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	52.39210	0.05239	57.49370	0.05749	52.392	22.36	0.08	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	47.52380	0.04752	52.82390	0.05282	47.524	22.66	0.07	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	44.38910	0.04439	49.80810	0.04981	44.389	22.87	0.06	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	41.51080	0.04151	47.02960	0.04703	41.511	23.09	0.06	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	39.89780	0.03990	45.46870	0.04547	39.898	23.22	0.06	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	29.68390	0.02968	35.49960	0.03550	29.684	24.23	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	7.52970	0.00753	10.29890	0.01030	7.530	25.02	0.01	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	4.21910	0.00422	5.97010	0.00597	4.219	25.02	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	1.17280	0.00117	1.79030	0.00179	1.173	25.02	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.19200	13.19200	13.24280	13.24280		16.88	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	705.15120	0.70515	679.71010	0.67971	705.151	17.53	0.57	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	48.65680	0.04866	53.66640	0.05367	48.657	23.04	0.07	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.19660	13.19660	13.24740	13.24740		16.89	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.22460	13.22460	13.27550	13.27550		16.84	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,036.60000	1.03660	1,004.67360	1.00467	1,036.600	18.40	0.66	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	18.98790	0.01899	22.48930	0.02249	18.988	25.04	0.03	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.24550	13.24550	13.29650	13.29650		16.93	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.25480	13.25480	13.30590	13.30590		17.37	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	537.06560	0.53707	516.82660	0.51683	537.066	16.79	0.46	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	269.45770	0.26946	284.67310	0.28467	269.458	19.04	0.29	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.25950	13.25950	13.31060	13.31060		16.91	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	723.11000	0.72311	697.23960	0.69724	723.110	17.40	0.54	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	67.91860	0.06792	72.07760	0.07208	67.919	23.27	0.08	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.26880	13.26880	13.31990	13.31990		16.88	0.00	0.00	0	890.00
\$ / R	On 11/08/2017	Any day expiry			13.29440	13.29440	13.34560	13.34560		16.96	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.33630	13.33630	13.38770	13.38770		16.98	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 29/08/2017	Any day expiry	13.50	Put	738.76090	0.73876	712.47680	0.71248	738.761	17.26	0.52	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	89.64630	0.08965	91.91730	0.09192	89.646	23.42	0.09	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.38240	13.38240	13.43410	13.43410		17.03	0.00	267,648.00	20	18,593.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	467.89030	0.46789	448.47920	0.44848	467.890	16.34	0.38	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	686.69710	0.68670	661.83100	0.66183	686.697	17.03	0.48	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	630.28590	0.63029	655.64830	0.65565	630.286	17.20	0.50	0.00	0	5,480.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	917.39110	0.91739	887.74570	0.88775	917.391	17.67	0.56	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,250.14050	1.25014	1,215.14700	1.21515	1,250.141	18.50	0.64	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,327.38780	1.32739	1,291.40440	1.29140	1,327.388	18.69	0.66	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,445.93450	1.44593	1,408.55640	1.40856	1,445.935	18.98	0.68	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	151.74770	0.15175	157.87370	0.15787	151.748	21.31	0.15	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	127.68420	0.12768	131.80570	0.13181	127.684	22.11	0.12	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	110.27280	0.11027	113.52020	0.11352	110.273	22.99	0.11	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	103.01970	0.10302	105.90400	0.10590	103.020	23.43	0.10	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	102.00310	0.10200	104.83760	0.10484	102.003	23.49	0.10	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	59.93030	0.05993	64.08880	0.06409	59.930	24.30	0.06	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.40310	13.40310	13.45490	13.45490		17.02	0.00	6,248,902.50	465	465.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	752.27650	0.75228	725.98140	0.72598	752.276	17.20	0.50	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	108.17590	0.10818	110.89580	0.11090	108.176	23.62	0.10	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			13.46290	13.46290	13.51510	13.51510		17.05	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.47210	13.47210	13.52440	13.52440		17.06	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	764.53920	0.76454	738.23010	0.73823	764.539	17.15	0.48	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	127.46740	0.12747	130.23150	0.13023	127.467	23.92	0.11	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.51120	13.51120	13.56370	13.56370		17.10	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.54570	13.54570	13.59850	13.59850		17.16	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	774.88670	0.77489	748.55280	0.74855	774.887	17.08	0.46	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	142.24990	0.14225	148.88720	0.14889	142.250	23.79	0.11	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.59150	13.59150	13.64440	13.64440		17.19	0.00	0.00	0	16,048.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	168.89800	0.16890	158.86910	0.15887	168.898	15.14	0.16	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	226.63110	0.22663	215.45350	0.21545	226.631	15.50	0.20	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	315.19540	0.31520	303.03750	0.30304	315.195	15.77	0.25	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	512.88370	0.51288	492.91120	0.49291	512.884	16.25	0.35	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	572.06920	0.57207	550.51810	0.55052	572.069	16.44	0.38	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	629.19750	0.62920	606.20730	0.60621	629.198	16.61	0.40	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	694.55890	0.69456	670.01380	0.67001	694.559	16.80	0.42	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,097.62060	1.09762	1,065.61880	1.06562	1,097.621	17.80	0.54	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,159.31030	1.15931	1,126.38130	1.12638	1,159.310	17.94	0.56	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,201.15380	1.20115	1,167.62510	1.16763	1,201.154	18.03	0.57	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,222.28290	1.22228	1,188.45890	1.18846	1,222.283	18.07	0.57	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,456.68120	1.45668	1,419.75910	1.41976	1,456.681	18.58	0.62	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,479.41860	1.47942	1,442.24960	1.44225	1,479.419	18.63	0.62	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	440.48870	0.44049	453.36270	0.45336	440.489	19.37	0.32	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	417.35110	0.41735	429.41990	0.42942	417.351	19.53	0.30	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	285.46600	0.28547	292.79530	0.29280	285.466	20.70	0.22	0.00	0	2,600.00

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	16.24	Call	258.77240		0.25877		265.12530	0.26513	258.772	21.02	0.20	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	233.27640		0.23328		236.76440	0.23676	233.276	21.57	0.18	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	215.04430		0.21504		217.86780	0.21787	215.044	22.08	0.16	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	196.99100		0.19699		199.16050	0.19916	196.991	22.67	0.15	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	194.85860		0.19486		196.95220	0.19695	194.859	22.74	0.15	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	193.28690		0.19329		195.32610	0.19533	193.287	22.80	0.15	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	191.23030		0.19123		193.19350	0.19319	191.230	22.87	0.15	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	140.81170		0.14081		143.78930	0.14379	140.812	23.74	0.11	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.60070		13.60070		13.65360	13.65360		17.20	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	782.10470		0.78210		755.84590	0.75585	782.105	17.04	0.45	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	148.15570		0.14816		151.26340	0.15126	148.156	23.72	0.11	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.72200		13.72200		13.77520	13.77520		17.24	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.72660		13.72660		13.77980	13.77980		17.31	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.80000		13.80000		13.85360	13.85360		17.42	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	549.92280		0.54992		533.23400	0.53323	549.923	16.30	0.33	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	527.86200		0.52786		540.27690	0.54028	527.862	19.68	0.32	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.88520		13.88520		13.93920	13.93920		17.66	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,818.90330		1.81890		1,781.94080	1.78194	1,818.903	19.07	0.61	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	536.50100		0.53650		548.90470	0.54890	536.501	20.07	0.31	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.92210		13.92210		13.97620	13.97620		17.71	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.93130		13.93130		13.98540	13.98540		17.77	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.00960		14.00960		14.06410	14.06410		17.89	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	919.48810		0.91949		896.56810	0.89657	919.488	17.41	0.41	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.13850		14.13850		14.19360	14.19360		18.13	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.21910		14.21910		14.27450	14.27450		18.22	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.35030		14.35030		14.40630	14.40630		18.40	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.42170		14.42170		14.47800	14.47800		18.46	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.56220		14.56220		14.61910	14.61910		18.59	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.63990		14.63990		14.69750	14.69750		18.82	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			12.94570		12.94570		12.99500	12.99500		16.08	0.00	414,262.40	32	466.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.17100		13.17100		13.22170	13.22170		16.76	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.38240		13.38240		13.43410	13.43410		17.03	0.00	0.00	0	1.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.59150		13.59150		13.64440	13.64440		17.19	0.00	0.00	0	0.00
£ / R	On 28/02/2017	Any day expiry			16.05050		16.05050		16.22010	16.22010		26.21	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.08420		16.08420		16.25760	16.25760		22.06	0.00	981,136.20	61	52,942.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	1.44670		0.00145		2.94960	0.00295	1.447	32.29	0.00	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	1.07960		0.00108		2.22970	0.00223	1.080	47.68	0.00	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.14340		16.14340		16.31420	16.31420		20.76	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			16.18620		16.18620		16.35860	16.35860		20.40	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.22480		16.22480		16.39960	16.39960		20.11	0.00	0.00	0	204.00
£ / R	On 28/04/2017	Any day expiry			16.23450		16.23450		16.40990	16.40990		20.13	0.00	292,374.00	18	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.40600		16.40600		16.58140	16.58140		19.84	0.00	1,115,608.00	68	25,075.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/09/2017	Foreign Exchange Future			16.71270		16.71270		16.89150	16.89150		19.24	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.02430		17.02430		17.20610	17.20610		18.79	0.00	0.00	0	5,788.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11540		0.11540		0.11560	0.11560		23.40	0.00	0.00	0	60.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11796		0.11796		0.11814	0.11814		17.46	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12041		0.12041		0.12060	0.12060		15.13	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12294		0.12294		0.12311	0.12311		15.17	0.00	0.00	0	0.00
€ / R	On 28/02/2017	Any day expiry			13.70040		13.70040		13.70720	13.70720		17.90	0.00	27,441.80	2	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			13.73210		13.73210		13.74200	13.74200		14.99	0.00	9,379,024.30	683	74,422.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	141.08210		0.14108		152.43380	0.15243	141.082	15.05	0.45	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.33850		0.00034		0.74390	0.00074	0.339	26.38	0.00	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			13.73780		13.73780		13.74780	13.74780		15.21	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			13.78800		13.78800		13.79510	13.79510		15.40	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry			13.82840		13.82840		13.83680	13.83680		15.56	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.03850		14.03850		14.04700	14.04700		16.11	0.00	12,143,302.50	865	79,779.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.33330		14.33330		14.34290	14.34290		16.08	0.00	3,583,325.00	250	1,952.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.63580		14.63580		14.64400	14.64400		16.25	0.00	0.00	0	183.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.93610		14.93610		14.94910	14.94910		16.47	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.06196		97.06196		96.95056	96.95056			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.10301		94.10301		93.98679	93.98679			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.87045		92.87045		92.75255	92.75255			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.02500		95.02500		94.90723	94.90723			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.77676		98.77676		98.65958	98.65958			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.36217		97.36217		97.24499	97.24499			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00298		100.00298		100.00296	100.00296			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.60102		99.60102		99.59971	99.59971			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.60540		99.60540		99.60255	99.60255			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.83549		99.83549		99.83028	99.83028			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.84134		99.84134		99.83641	99.83641			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.86576		99.86576		99.86019	99.86019			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.12266		99.12266		99.11794	99.11794			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.74379		98.74379		98.73847	98.73847			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.76705		98.76705		98.75946	98.75946			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.23000		99.23000		99.23000	99.23000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.70687		99.70687		99.70527	99.70527			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.30577		97.30577		97.29797	97.29797			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.60709		96.60709		96.59439	96.59439			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.87641		95.87641		95.85602	95.85602			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.13229		96.13229		96.10157	96.10157			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 21/12/2021	Interest Rate Swap	98.38912		98.38912		98.34829	98.34829			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.57739		98.57739		98.53016	98.53016			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	529.17400		529.17400		529.58900	529.58900			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	539.29800		539.29800		539.71900	539.71900			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	549.97300		549.97300		550.41400	550.41400			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	611.06800		611.06800		611.77100	611.77100			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	622.75900		622.75900		623.47400	623.47400			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	635.08700		635.08700		635.82900	635.82900			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	554.30600		554.30600		555.06600	555.06600			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	564.91100		564.91100		565.68500	565.68500			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	576.09400		576.09400		576.89400	576.89400			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	9.94070		9.94070		9.96400	9.96400		12.14	0.00	99,407.00	10	26,895.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.09250		10.09250		10.11630	10.11630		12.67	0.00	0.00	0	7,655.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.23810		10.23810		10.26210	10.26210		12.80	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.38340		10.38340		10.40780	10.40780		12.91	0.00	0.00	0	313.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	9.88290		9.88290		9.92350	9.92350		13.60	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.06390		10.06390		10.10570	10.10570		14.22	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.23790		10.23790		10.27990	10.27990		14.23	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.41270		10.41270		10.45540	10.45540		13.85	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	12.87310		12.87310		12.91520	12.91520		16.33	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.17690		13.17690		13.21850	13.21850		16.58	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.47340		13.47340		13.51620	13.51620		16.73	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.77860		13.77860		13.82140	13.82140		17.10	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.88630		1.88630		1.89360	1.89360		15.48	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.90330		1.90330		1.90970	1.90970		15.82	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.91900		1.91900		1.92480	1.92480		15.69	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.93410		1.93410		1.94000	1.94000		15.52	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.89510		1.89510		1.90180	1.90180		15.75	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.85140		1.85140		1.85220	1.85220		15.02	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.89410		1.89410		1.89510	1.89510		15.86	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00



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
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	10.49029	77.95225		10.47057	78.07800				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.57023	79.44362		10.54989	79.57155				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.64773	77.22349		10.62646	77.35551				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	10.64137	81.70698		10.62160	81.85154				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.72006	83.27010		10.69968	83.41720				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.79544	80.65694		10.77417	80.80851				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	552.11600	552.11600		552.88600	552.88600				0.00	11,042,320.00	2	396.00
GOVI	On 03/08/2017	GOVI	562.67900	562.67900		563.46200	563.46200				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	573.81700	573.81700		574.62800	574.62800				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.66830	1.66830		1.67450	1.67450			15.20	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.69900	1.69900		1.70540	1.70540			16.51	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.72740	1.72740		1.73400	1.73400			16.90	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.75480	1.75480		1.76140	1.76140			16.64	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.31990	129.31990		129.32374	129.32374				0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future	130.47557	130.47557		130.48078	130.48078				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.08681	133.08681		133.09371	133.09371				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	101.33408	101.33408		101.33707	101.33707				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	107.43456	107.43456		107.43775	107.43775				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	109.51217	109.51217		109.51667	109.51667				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	110.61356	110.61356		110.61937	110.61937				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

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
I2038	On 04/05/2017	Bond Future		134.68261	134.68261		134.68682	134.68682			0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future		135.77395	135.77395		135.77950	135.77950			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		138.49128	138.49128		138.49864	138.49864			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		133.05786	133.05786		133.06174	133.06174			0.00	0.00	0	19,696.00
I2046	On 03/08/2017	Bond Future		135.63094	135.63094		135.63650	135.63650			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		136.74109	136.74109		136.74838	136.74838			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		143.12090	143.12090		143.12485	143.12485			0.00	2,862,418.00	20	24,054.00
I2050	On 03/08/2017	Bond Future		144.20996	144.20996		144.21558	144.21558			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		147.09578	147.09578		147.10346	147.10346			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		253.01900	253.01900		253.05300	253.05300			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		257.91200	257.91200		257.94900	257.94900			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		263.07300	263.07300		263.11500	263.11500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			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		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.31000	92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.12490	0.12490		0.12530	0.12530			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12480	0.12480		0.12530	0.12530			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12440	0.12440		0.12490	0.12490			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12430	0.12430		0.12410	0.12410			0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.32900	9.32900		9.34960	9.34960		12.37	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.46490	9.46490		9.48610	9.48610		12.85	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.59510	9.59510		9.61570	9.61570		13.11	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.72450	9.72450		9.74520	9.74520		21.14	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.24750	1.24750		1.25500	1.25500			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.26160	1.26160		1.26910	1.26910			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
PULA / R	On 18/09/2017	Foreign Exchange Future			1.27580		1.27580		1.28330	1.28330			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.29040		1.29040		1.29450	1.29450			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24240		1.24240		1.25110	1.25110			0.00	0.00	0	1,350.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24560		1.24560		1.25410	1.25410			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.24890		1.24890		1.25740	1.25740			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.25260		1.25260		1.26100	1.26100			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06070		1.06070		1.05750	1.05750			0.00	0.00	0	1,423.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06590		1.06590		1.06240	1.06240			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07110		1.07110		1.06760	1.06760			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.07680		1.07680		1.07330	1.07330			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.75313		115.19156		8.73274	115.33213		8.16	0.00	57,595,780.00	500	110,844.00
R186	On 04/05/2017	Bond Future	8.44	Call	743.37000		0.74337		818.14000	0.81814	743.370	8.14	0.30	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,443.73000		1.44373		1,547.30000	1.54730	1,443.730	8.28	0.47	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,076.98000		1.07698		1,060.45000	1.06045	1,076.980	8.42	0.37	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	565.50000		0.56550		562.23000	0.56223	565.500	8.59	0.23	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.79406		112.09238		8.77287	112.23532		8.45	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,307.77000		2.30777		2,265.58000	2.26558	2,307.770	8.51	0.46	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,119.25000		1.11925		1,101.02000	1.10102	1,119.250	8.81	0.27	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	884.05000		0.88405		870.64000	0.87064	884.050	8.91	0.23	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.82506		114.31202		8.80264	114.46005		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			301.92675		301.92675		301.93646	301.93646			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.81315		300.81315		300.82584	300.82584			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.83347		306.83347		306.85026	306.85026			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			248.26825		248.26825		248.27556	248.27556			0.00	0.00	0	33,873.00
R202	On 03/08/2017	Bond Future			249.37634		249.37634		249.38649	249.38649			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			254.36710		254.36710		254.38042	254.38042			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			8.28199		99.04101		8.26117	99.13419		5.89	0.00	0.00	0	18,983.00
R2023	On 03/08/2017	Bond Future			8.30808		100.93583		8.28615	101.03057		5.67	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.32655		99.00224		8.30290	99.10073		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

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
R203	On 04/05/2017	Bond Future		7.15595	101.55654		7.14255	101.56123		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		9.17785	93.40500		9.15769	93.54562			0.00	3,175,770.00	34	32,768.00
R2030	On 03/08/2017	Bond Future		9.22723	91.18529		9.20641	91.32833			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future		9.26424	92.99110		9.24245	93.13882			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		9.32200	92.32417		9.30190	92.47455		11.85	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future		9.36918	94.09044		9.34846	94.24351		11.79	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.41065	91.79443		9.38901	91.95237		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		9.44560	96.79064		9.42549	96.95628			0.00	0.00	0	7,906.00
R2035	On 03/08/2017	Bond Future		9.49251	98.64240		9.47180	98.81105			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.53605	96.09266		9.51448	96.26643			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		9.55990	92.94608		9.53986	93.10984		13.37	0.00	0.00	0	48,549.00
R2037	On 03/08/2017	Bond Future		9.61237	90.46711		9.59174	90.63379		13.94	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.65394	92.25878		9.63248	92.43055		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		7.56432	103.69354		7.54629	103.72068		1.26	0.00	0.00	0	29,025.00
R204	On 03/08/2017	Bond Future		7.52890	101.63697		7.50759	101.66437		1.27	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.40870	103.64954		7.38056	103.67946		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		9.57394	97.13106		9.55390	97.30777		14.01	0.00	0.00	0	9,085.00
R2040	On 03/08/2017	Bond Future		9.62510	94.48174		9.60447	94.66170		14.61	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.66562	96.35292		9.64419	96.53824		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		9.61823	94.04923		9.59308	94.27302		14.71	0.00	0.00	0	22,746.00
R2044	On 03/08/2017	Bond Future		9.66846	91.46611		9.64259	91.69397		15.35	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.70838	93.27762		9.68159	93.51173		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
R2048	On 04/05/2017	Bond Future		9.60895	93.19721		9.58888	93.38015		15.29	0.00	315,938,541.90	3,390	67,322.00
R2048	On 03/08/2017	Bond Future		9.65371	94.98026		9.63309	95.16652		15.25	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future		9.69540	92.42134		9.67399	92.61316		15.26	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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			7.77443		101.01782		7.75242	101.06990		2.24	0.00	0.00	0	74,970.00
R207	On 03/08/2017	Bond Future			7.78118		99.30716		7.75678	99.36000		2.29	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,150.95000		1.15095		1,194.12000	1.19412	1,150.950	2.37	0.72	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.74349		101.27366		7.71512	101.32949		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			7.93537		96.80367		7.91404	96.87231		3.62	0.00	10,842,011.04	112	21,498.00
R208	On 03/08/2017	Bond Future			7.94827		98.65569		7.92536	98.72541		3.64	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.94196		97.20620		7.91649	97.27919		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			9.44418		72.74803		9.42412	72.88564		13.84	0.00	0.00	0	62,940.00
R209	On 04/05/2017	Bond Future	8.93	Call	480.18000		0.48018		537.46000	0.53746	480.180	13.65	0.21	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,149.43000		2.14943		2,111.55000	2.11155	2,149.430	13.92	0.56	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,181.31000		1.18131		1,167.69000	1.16769	1,181.310	14.21	0.38	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.48773		74.13981		9.46713	74.27990		13.88	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.52623		72.45698		9.50483	72.60133		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			188.31282		188.31282		188.31888	188.31888			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			191.95463		191.95463		191.96275	191.96275			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.36418		193.36418		193.37470	193.37470			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			149.41450		149.41450		149.45348	149.45348			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.25421		150.25421		150.29551	150.29551			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.26137		153.26137		153.30534	153.30534			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			9.21252		84.22017		9.19234	84.35728		11.55	0.00	0.00	0	44,651.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 03/08/2017	Bond Future	9.25501		85.83145		9.23422	85.97097		11.54	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.29393		83.97928		9.27223	84.12321		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	9.52729		72.90839		9.50720	73.05266		14.66	0.00	0.00	0	35,149.00
R214	On 03/08/2017	Bond Future	9.56969		74.30330		9.54908	74.45011		14.65	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.60901		72.47662		9.58764	72.62773		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	21,698.33000	21,698.33000		21,762.28000	21,762.28000				0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,084.04000	22,084.04000		22,144.81000	22,144.81000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.22390	9.22390		9.24850	9.24850			13.08	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.38930	9.38930		9.41500	9.41500			13.83	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.58770	3.58770		3.60620	3.60620			15.16	0.00	1,793,850.00	500	21,300.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.55740	3.55740		3.57540	3.57540			16.48	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.35280	1.35280		1.35740	1.35740				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.32810	1.32810		1.32330	1.32330				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.30850	1.30850		1.29680	1.29680				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.28900	1.28900		1.26990	1.26990				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,025,137,431.34</b>	<b>52,372</b>	<b>3,571,210.00</b>
<b>Grand Total:</b>												<b>1,025,137,431.34</b>	<b>52,372</b>	<b>3,571,210.00</b>