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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/03/2017

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 13/03/2017	Foreign Exchange Future	12.99190	12.99190	12.98700	12.98700			14.33	0.00	810,304,803.00	62,370	360,550.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	1.73010	0.00173	1.68090	0.00168	1.730	22.25	0.01	0	250.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	8.93210	0.00893	9.49030	0.00949	8.932	19.74	0.06	0	2,250.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.70	Put	23.73630	0.02374	0.00000	0.00000	23.736	17.58	0.15	499,464.35	250	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	30.33440	0.03033	34.86060	0.03486	30.334	17.04	0.19	0	13,791.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.92	Put	68.79830	0.06880	78.40350	0.07840	68.798	15.19	0.38	0	5,400.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	94.97810	0.09498	106.59470	0.10659	94.978	14.44	0.49	0	2,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	99.34670	0.09935	111.20810	0.11121	99.347	14.33	0.51	0	95,697.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	118.05070	0.11805	129.42330	0.12942	118.051	14.70	0.56	0	1,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	124.59370	0.12459	135.78080	0.13578	124.594	14.82	0.57	0	1,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	166.74280	0.16674	176.66950	0.17667	166.743	15.57	0.66	0	4,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	205.13130	0.20513	213.94480	0.21394	205.131	16.18	0.72	0	2,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	245.90460	0.24590	253.66020	0.25366	245.905	16.80	0.77	0	2,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	30.49080	0.03049	32.40450	0.03240	30.491	17.42	0.19	0	13,791.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	288.59080	0.28859	295.40450	0.29540	288.591	17.42	0.81	0	100.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	297.32190	0.29732	303.96370	0.30396	297.322	17.55	0.82	0	1,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	13.30	Call	24.69750	0.02470	25.81230	0.02581	24.698	18.04	0.16	0.00	0	44,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	6.60930	0.00661	5.49200	0.00549	6.609	22.37	0.04	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	5.56780	0.00557	4.52470	0.00452	5.568	22.96	0.04	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	2.96460	0.00296	2.19350	0.00219	2.965	25.31	0.02	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	2.79680	0.00280	2.04940	0.00205	2.797	25.55	0.02	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	2.29590	0.00230	1.62610	0.00163	2.296	26.37	0.01	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	2.23390	0.00223	1.57450	0.00157	2.234	26.49	0.01	0.00	0	521.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	1,010.33390	1.01033	1,014.57450	1.01457	1,010.334	26.49	0.99	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	1,109.81750	1.10982	1,114.15280	1.11415	1,109.818	27.66	0.99	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	1.31470	0.00131	0.83630	0.00084	1.315	28.95	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	1.07360	0.00107	0.65390	0.00065	1.074	30.01	0.01	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,309.17360	1.30917	1,313.65390	1.31365	1,309.174	30.01	0.99	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	0.77590	0.00078	0.45700	0.00046	0.776	30.80	0.00	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,408.87590	1.40888	1,413.45700	1.41346	1,408.876	30.80	1.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,448.78350	1.44878	1,453.39730	1.45340	1,448.784	31.12	1.00	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	0.68350	0.00068	0.39730	0.00040	0.683	31.12	0.00	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	0.56690	0.00057	0.32310	0.00032	0.567	31.59	0.00	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	0.54970	0.00055	0.31230	0.00031	0.550	31.67	0.00	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	0.39460	0.00039	0.21640	0.00022	0.395	32.53	0.00	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	0.18980	0.00019	0.09630	0.00010	0.190	34.58	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	0.17530	0.00018	0.08810	0.00009	0.175	34.82	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	0.15380	0.00015	0.07620	0.00008	0.154	35.21	0.00	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	0.13880	0.00014	0.06800	0.00007	0.139	35.53	0.00	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	0.10810	0.00011	0.05150	0.00005	0.108	36.31	0.00	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	2,238.17930	2.23818	2,243.03650	2.24304	2,238.179	37.34	1.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,368.15910	2.36816	2,373.02640	2.37303	2,368.159	38.36	1.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	0.04570	0.00005	0.01980	0.00002	0.046	39.31	0.00	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	0.04390	0.00004	0.01890	0.00002	0.044	39.47	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,708.15250	2.70815	2,713.02370	2.71302	2,708.153	42.63	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,748.16040	2.74816	2,753.02800	2.75303	2,748.160	43.58	1.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.07390	0.00007	0.03550	0.00004	0.074	45.00	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.13330	0.00013	0.07070	0.00007	0.133	49.75	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.22870	0.00023	0.13150	0.00013	0.229	54.97	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.40300	0.00040	0.25040	0.00025	0.403	61.62	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,758.71550	3.75872	3,763.40290	3.76340	3,758.715	67.55	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	0.61820	0.00062	0.40960	0.00041	0.618	71.11	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.30710	0.00031	0.19450	0.00019	0.307	71.11	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.02060	0.00002	0.01100	0.00001	0.021	71.11	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.02010	0.00002	0.01070	0.00001	0.020	71.11	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.00480	0.00000	0.00230	0.00000	0.005	71.11	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00170	0.00000	0.00080	0.00000	0.002	71.11	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	71.11	0.00	0.00	0	1,800.00
\$ / R	On 16/03/2017	Any day expiry			12.99650	12.99650	12.99160	12.99160		15.27	0.00	0.00	0	0.00
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	5.01080	0.00501	4.14200	0.00414	5.011	22.74	0.03	0.00	0	20,000.00

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 17/03/2017	Any day expiry			12.99870	12.99870		12.99380	12.99380		15.54	0.00	0.00	0	3,634.00
\$ / R	12.75	Put	On 17/03/2017	Any day expiry	52.11580	0.05212	58.98150	0.05898	52.116	16.88	0.24	0.00	0	15,000.00			
\$ / R	13.05	Put	On 17/03/2017	Any day expiry	163.40480	0.16340	176.08160	0.17608	163.405	15.84	0.55	0.00	0	25,000.00			
\$ / R	13.75	Call	On 17/03/2017	Any day expiry	8.78930	0.00879	8.37600	0.00838	8.789	20.30	0.05	0.00	0	15,000.00			
\$ / R			On 29/03/2017	Any day expiry	13.02790	13.02790	13.02280	13.02280		15.35	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 29/03/2017	Any day expiry	534.33770	0.53434	543.46660	0.54347	534.338	17.19	0.79	0.00	0	60.00			
\$ / R	15.44	Call	On 29/03/2017	Any day expiry	0.84260	0.00084	0.75620	0.00076	0.843	25.33	0.00	0.00	0	60.00			
\$ / R			On 31/03/2017	Any day expiry	13.03230	13.03230	13.02730	13.02730		15.38	0.00	9,909,488.00	760	6,652.00			
\$ / R			On 03/04/2017	Any day expiry	13.03910	13.03910	13.03400	13.03400		15.13	0.00	0.00	0	0.00			
\$ / R	13.08	Put	On 03/04/2017	Any day expiry	237.18680	0.23719	244.14740	0.24415	237.187	15.25	0.52	0.00	0	15,400.00			
\$ / R	13.23	Call	On 03/04/2017	Any day expiry	143.17470	0.14317	145.64180	0.14564	143.175	15.85	0.38	0.00	0	15,400.00			
\$ / R			On 11/04/2017	Any day expiry	13.05700	13.05700	13.05180	13.05180		15.22	0.00	0.00	0	40.00			
\$ / R			On 12/04/2017	Any day expiry	13.05920	13.05920	13.05410	13.05410		15.25	0.00	0.00	0	0.00			
\$ / R	13.66	Call	On 12/04/2017	Any day expiry	84.81790	0.08482	86.82420	0.08682	84.818	17.45	0.21	0.00	0	1,269.00			
\$ / R	13.78	Call	On 12/04/2017	Any day expiry	67.59250	0.06759	69.74810	0.06975	67.593	17.83	0.18	0.00	0	2,000.00			
\$ / R	13.95	Put	On 12/04/2017	Any day expiry	939.48370	0.93948	946.88390	0.94688	939.484	18.34	0.87	0.00	0	1,000.00			
\$ / R	17.02	Call	On 12/04/2017	Any day expiry	1.48770	0.00149	1.00930	0.00101	1.488	31.11	0.00	0.00	0	1,000.00			
\$ / R			On 13/04/2017	Any day expiry	13.06150	13.06150	13.05630	13.05630		15.31	0.00	0.00	0	722.00			
\$ / R			On 18/04/2017	Any day expiry	13.07270	13.07270	13.06750	13.06750		15.20	0.00	0.00	0	1,450.00			
\$ / R			On 21/04/2017	Any day expiry	13.07940	13.07940	13.07420	13.07420		15.47	0.00	0.00	0	70.00			
\$ / R			On 25/04/2017	Any day expiry	13.08840	13.08840	13.08320	13.08320		15.42	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 25/04/2017	Any day expiry	571.11250	0.57111	577.98730	0.57799	571.113	16.71	0.68	0.00	0	60.00			
\$ / R	13.80	Put	On 25/04/2017	Any day expiry	812.73120	0.81273	819.93370	0.81993	812.731	17.66	0.78	0.00	0	1,000.00			
\$ / R	14.10	Put	On 25/04/2017	Any day expiry	1,074.82160	1.07482	1,082.26560	1.08227	1,074.822	18.49	0.86	0.00	0	1,000.00			
\$ / R	15.06	Call	On 25/04/2017	Any day expiry	12.19110	0.01219	12.61250	0.01261	12.191	20.37	0.03	0.00	0	1,000.00			
\$ / R	15.69	Call	On 25/04/2017	Any day expiry	3.93170	0.00393	3.89590	0.00390	3.932	21.38	0.01	0.00	0	60.00			
\$ / R	16.67	Call	On 25/04/2017	Any day expiry	2.99370	0.00299	1.88240	0.00188	2.994	26.54	0.01	0.00	0	1,000.00			
\$ / R			On 28/04/2017	Any day expiry	13.09510	13.09510	13.08990	13.08990		15.48	0.00	917,280.00	70	2,067.00			
\$ / R			On 04/05/2017	Any day expiry	13.10860	13.10860	13.10330	13.10330		15.45	0.00	0.00	0	0.00			
\$ / R	13.65	Call	On 04/05/2017	Any day expiry	155.52910	0.15553	157.05410	0.15705	155.529	17.11	0.29	0.00	0	1,500.00			
\$ / R			On 11/05/2017	Any day expiry	13.12420	13.12420	13.11910	13.11910		15.52	0.00	0.00	0	70.00			
\$ / R			On 26/05/2017	Any day expiry	13.15780	13.15780	13.15290	13.15290		15.77	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 26/05/2017	Any day expiry	609.37900	0.60938	617.99460	0.61799	609.379	16.72	0.61	0.00	0	60.00			
\$ / R	15.97	Call	On 26/05/2017	Any day expiry	16.86910	0.01687	18.67710	0.01868	16.869	21.90	0.03	0.00	0	60.00			
\$ / R			On 19/06/2017	Foreign Exchange Future	13.21180	13.21180	13.20740	13.20740		15.85	0.00	666,773,122.40	50,468	303,656.00			
\$ / R	12.71	Put	On 19/06/2017	Foreign Exchange Future	210.68120	0.21068	216.95890	0.21696	210.681	15.01	0.30	0.00	0	17,600.00			
\$ / R	12.80	Put	On 19/06/2017	Foreign Exchange Future	245.70080	0.24570	252.37370	0.25237	245.701	15.17	0.33	0.00	0	4,000.00			
\$ / R	13.00	Put	On 19/06/2017	Foreign Exchange Future	335.05260	0.33505	342.47720	0.34248	335.053	15.51	0.41	0.00	0	69,520.00			
\$ / R	13.39	Call	On 19/06/2017	Foreign Exchange Future	378.56770	0.37857	382.46720	0.38247	378.568	16.32	0.46	0.00	0	4,000.00			
\$ / R	13.50	Call	On 19/06/2017	Foreign Exchange Future	341.67120	0.34167	345.68520	0.34569	341.671	16.60	0.42	0.00	0	3,000.00			
\$ / R	13.69	Put	On 19/06/2017	Foreign Exchange Future	764.46380	0.76446	772.96670	0.77297	764.464	17.06	0.63	0.00	0	250.00			
\$ / R	13.83	Put	On 19/06/2017	Foreign Exchange Future	869.64270	0.86964	878.13210	0.87813	869.643	17.41	0.67	0.00	0	2,280.00			
\$ / R	13.87	Put	On 19/06/2017	Foreign Exchange Future	900.49960	0.90050	909.00510	0.90901	900.500	17.51	0.68	0.00	0	30,000.00			
\$ / R	14.00	Call	On 19/06/2017	Foreign Exchange Future	214.84040	0.21484	219.04760	0.21905	214.840	17.82	0.29	0.00	0	500.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,003.04040	1.00304	1,011.64760	1.01165	1,003.040	17.82	0.71	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,092.40430	1.09240	1,101.06030	1.10106	1,092.404	18.08	0.74	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,108.88840	1.10889	1,117.54970	1.11755	1,108.888	18.13	0.74	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,150.40090	1.15040	1,159.07030	1.15907	1,150.401	18.25	0.75	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,192.32370	1.19232	1,200.99790	1.20100	1,192.324	18.37	0.76	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	169.46720	0.16947	173.74210	0.17374	169.467	18.44	0.23	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,277.33150	1.27733	1,285.99770	1.28600	1,277.331	18.61	0.78	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	136.84110	0.13684	141.05460	0.14105	136.841	19.02	0.19	3,571,595.16	1,400	42,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,772.78250	1.77278	1,781.68820	1.78169	1,772.783	19.74	0.86	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	85.36440	0.08536	89.88480	0.08988	85.364	19.95	0.13	0.00	0	3,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	74.33230	0.07433	78.83190	0.07883	74.332	20.22	0.11	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	59.26390	0.05926	63.65160	0.06365	59.264	20.69	0.09	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,342.41320	2.34241	2,351.13660	2.35114	2,342.413	20.87	0.92	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	54.21320	0.05421	58.53660	0.05854	54.213	20.87	0.08	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	42.46580	0.04247	46.56440	0.04656	42.466	21.39	0.07	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,610.66580	2.61067	2,619.16440	2.61916	2,610.666	21.39	0.93	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	40.00010	0.04000	44.03540	0.04404	40.000	21.52	0.06	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	39.56190	0.03956	43.68700	0.04369	39.562	21.53	0.06	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	33.82500	0.03382	39.13320	0.03913	33.825	21.62	0.05	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	30.22780	0.03023	36.22430	0.03622	30.228	21.68	0.05	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	27.00340	0.02700	33.57090	0.03357	27.003	21.75	0.04	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	25.23160	0.02523	32.09140	0.03209	25.232	21.79	0.04	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	14.77740	0.01478	22.88070	0.02288	14.777	22.09	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	2.22440	0.00222	5.20310	0.00520	2.224	22.36	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	1.05500	0.00106	2.76670	0.00277	1.055	22.36	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.20100	0.00020	0.68280	0.00068	0.201	22.36	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.23210	13.23210	13.22790	13.22790		16.00	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	637.58760	0.63759	645.45620	0.64546	637.588	16.59	0.57	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	32.00730	0.03201	39.67300	0.03967	32.007	21.62	0.05	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.23670	13.23670	13.23250	13.23250		16.01	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.26390	13.26390	13.25990	13.25990		15.98	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	969.91560	0.96992	977.37640	0.97738	969.916	17.55	0.67	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	4.77310	0.00477	14.92670	0.01493	4.773	21.21	0.01	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.28420	13.28420	13.28040	13.28040		16.09	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.29330	13.29330	13.28950	13.28950		16.07	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	474.68500	0.47468	480.75910	0.48076	474.685	15.89	0.45	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	242.53220	0.24253	245.94820	0.24595	242.532	18.21	0.28	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.29780	13.29780	13.29410	13.29410		16.08	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	656.98840	0.65699	663.38510	0.66339	656.988	16.50	0.54	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	46.42790	0.04643	56.57550	0.05658	46.428	21.77	0.06	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.30690	13.30690	13.30320	13.30320		16.05	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.33180	13.33180	13.32830	13.32830		16.15	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.37260	13.37260	13.36940	13.36940		16.10	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	673.83960	0.67384	678.94520	0.67895	673.840	16.39	0.51	0.00	0	60.00

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	16.84	Call	68.70490	0.06870	76.51200	0.07651	68.705	22.29	0.08	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.41770	13.41770	13.41490	13.41490		16.18	0.00	0.00	0	19,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	411.36080	0.41136	414.96560	0.41497	411.361	15.51	0.37	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	623.47400	0.62347	627.68510	0.62769	623.474	16.18	0.47	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	601.55700	0.60156	603.08560	0.60309	601.557	16.37	0.50	0.00	0	5,480.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	852.08900	0.85209	856.65430	0.85665	852.089	16.84	0.56	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,184.83620	1.18484	1,189.77520	1.18978	1,184.836	17.71	0.65	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,262.35420	1.26235	1,267.39290	1.26739	1,262.354	17.91	0.67	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,381.43720	1.38144	1,386.60230	1.38660	1,381.437	18.20	0.69	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	130.56360	0.13056	133.77950	0.13378	130.564	20.55	0.14	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	106.81090	0.10681	111.53380	0.11153	106.811	21.27	0.11	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	89.31810	0.08932	95.61520	0.09562	89.318	22.04	0.09	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	82.10560	0.08211	89.03800	0.08904	82.106	22.42	0.09	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	81.09800	0.08110	88.11880	0.08812	81.098	22.48	0.09	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	44.23950	0.04424	50.14180	0.05014	44.239	23.19	0.05	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.43790	13.43790	13.43530	13.43530		16.29	0.00	672,100.00	50	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	688.94640	0.68895	692.82470	0.69282	688.946	16.38	0.49	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	85.71810	0.08572	92.73080	0.09273	85.718	22.56	0.09	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			13.49630	13.49630	13.49420	13.49420		16.37	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.50530	13.50530	13.50330	13.50330		16.39	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	703.91750	0.70392	706.32600	0.70633	703.918	16.39	0.47	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	105.48900	0.10549	111.99950	0.11200	105.489	23.01	0.10	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.54340	13.54340	13.54180	13.54180		16.46	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.57710	13.57710	13.57580	13.57580		16.54	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	716.84880	0.71685	717.86110	0.71786	716.849	16.38	0.46	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	124.20850	0.12421	130.50180	0.13050	124.209	23.15	0.10	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.62180	13.62180	13.62080	13.62080		16.53	0.00	217,948.80	16	16,670.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	147.50440	0.14750	143.30520	0.14331	147.504	14.78	0.15	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	194.35810	0.19436	192.87240	0.19287	194.358	14.92	0.19	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	275.28880	0.27529	274.51210	0.27451	275.289	15.14	0.24	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	463.45880	0.46346	463.09590	0.46310	463.459	15.60	0.34	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	520.70830	0.52071	520.49480	0.52049	520.708	15.79	0.37	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	576.22020	0.57622	576.15340	0.57615	576.220	15.96	0.39	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	639.99180	0.63999	640.08990	0.64009	639.992	16.15	0.42	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,038.61910	1.03862	1,039.46350	1.03946	1,038.619	17.16	0.54	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,100.13910	1.10014	1,101.06660	1.10107	1,100.139	17.30	0.56	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,141.90570	1.14191	1,142.89240	1.14289	1,141.906	17.39	0.57	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,163.01430	1.16301	1,164.02320	1.16402	1,163.014	17.44	0.57	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,397.58090	1.39758	1,398.92010	1.39892	1,397.581	17.96	0.62	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,420.36930	1.42037	1,421.74170	1.42174	1,420.369	18.01	0.63	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	412.96520	0.41297	413.83230	0.41383	412.965	18.77	0.31	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	390.06420	0.39006	391.14070	0.39114	390.064	18.93	0.30	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	260.97760	0.26098	263.23470	0.26323	260.978	20.10	0.21	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	235.21910	0.23522	237.70170	0.23770	235.219	20.42	0.19	0.00	0	20,403.00

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	16.55	Call	210.32040	0.21032		213.63330	0.21363	210.320	20.96	0.17	0.00	0	52,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	192.51230	0.19251		196.57590	0.19658	192.512	21.45	0.15	0.00	0	22,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	174.96380	0.17496		179.77960	0.17978	174.964	22.02	0.14	0.00	0	34,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	172.90040	0.17290		177.80220	0.17780	172.900	22.09	0.14	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	171.37910	0.17138		176.34770	0.17635	171.379	22.15	0.14	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	169.38600	0.16939		174.44300	0.17444	169.386	22.22	0.14	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	121.87530	0.12188		127.15720	0.12716	121.875	23.06	0.10	0.00	0	2,055.00	
\$ / R	On 22/12/2017	Any day expiry			13.63070	13.63070		13.62980	13.62980		16.61	0.00	0.00	0	0.00	
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	725.71490	0.72571		725.78180	0.72578	725.715	16.38	0.44	0.00	0	60.00	
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	128.14940	0.12815		133.52400	0.13352	128.149	23.02	0.10	0.00	0	60.00	
\$ / R	On 13/02/2018	Any day expiry			13.74850	13.74850		13.74840	13.74840		16.72	0.00	0.00	0	70.00	
\$ / R	On 15/02/2018	Any day expiry			13.75300	13.75300		13.75290	13.75290		16.71	0.00	0.00	0	0.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			13.82430	13.82430		13.82470	13.82470		16.80	0.00	0.00	0	70.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	502.15030	0.50215		499.61810	0.49962	502.150	15.68	0.32	0.00	0	3,867.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	497.74510	0.49775		498.53360	0.49853	497.745	19.13	0.32	0.00	0	3,867.00	
\$ / R	On 25/04/2018	Any day expiry			13.90710	13.90710		13.90840	13.90840		17.05	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,763.21240	1.76321		1,762.96240	1.76296	1,763.212	18.50	0.61	0.00	0	1,000.00	
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	504.90040	0.50490		506.92300	0.50692	504.900	19.53	0.30	0.00	0	2,000.00	
\$ / R	On 11/05/2018	Any day expiry			13.94290	13.94290		13.94450	13.94450		17.16	0.00	0.00	0	70.00	
\$ / R	On 15/05/2018	Any day expiry			13.95190	13.95190		13.95360	13.95360		17.17	0.00	0.00	0	0.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			14.02800	14.02800		14.03050	14.03050		17.35	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	864.83390	0.86483		863.39320	0.86339	864.834	16.79	0.40	0.00	0	70,530.00	
\$ / R	On 13/08/2018	Any day expiry			14.15330	14.15330		14.15700	14.15700		17.54	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			14.23160	14.23160		14.23620	14.23620		17.68	0.00	0.00	0	0.00	
\$ / R	On 13/11/2018	Any day expiry			14.35920	14.35920		14.36500	14.36500		17.81	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.42860	14.42860		14.43510	14.43510		17.92	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.56510	14.56510		14.57300	14.57300		18.02	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.63970	14.63970		14.64860	14.64860		18.17	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			12.99190	12.99190		12.98700	12.98700		14.33	0.00	272,829.90	21	516.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.21180	13.21180		13.20740	13.20740		15.85	0.00	0.00	0	39.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.41770	13.41770		13.41490	13.41490		16.18	0.00	0.00	0	7.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.62180	13.62180		13.62080	13.62080		16.53	0.00	0.00	0	3.00	
£ / R	On 13/03/2017	Foreign Exchange Future			15.81730	15.81730		15.92970	15.92970		23.96	0.00	66,527,563.80	4,206	60,942.00	
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.13520	0.00014		0.26550	0.00027	0.135	43.65	0.00	0.00	0	600.00	
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	0.05660	0.00006		0.03760	0.00004	0.057	61.45	0.00	0.00	0	1,200.00	
£ / R	On 31/03/2017	Any day expiry			15.87270	15.87270		15.98560	15.98560		21.08	0.00	0.00	0	270.00	
£ / R	On 13/04/2017	Any day expiry			15.91670	15.91670		16.02930	16.02930		20.53	0.00	0.00	0	61.00	
£ / R	On 25/04/2017	Any day expiry			15.95390	15.95390		16.06690	16.06690		20.18	0.00	0.00	0	204.00	
£ / R	On 28/04/2017	Any day expiry			15.96320	15.96320		16.07620	16.07620		20.27	0.00	0.00	0	97.00	
£ / R	On 19/06/2017	Foreign Exchange Future			16.12680	16.12680		16.24170	16.24170		19.98	0.00	7,482,835.20	464	25,431.00	
£ / R	On 18/09/2017	Foreign Exchange Future			16.42160	16.42160		16.54080	16.54080		19.31	0.00	0.00	0	462.00	
£ / R	On 18/12/2017	Foreign Exchange Future			16.72030	16.72030		16.84510	16.84510		18.83	0.00	0.00	0	5,788.00	

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			0.11393		0.11393		0.11413	0.11413		29.69	0.00	0.00	0	60.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11640		0.11640		0.11661	0.11661		16.79	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11877		0.11877		0.11900	0.11900		14.60	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12121		0.12121		0.12146	0.12146		15.40	0.00	0.00	0	0.00
€ / R	On 13/03/2017	Foreign Exchange Future			13.72910		13.72910		13.76990	13.76990		13.45	0.00	18,657,846.90	1,359	79,895.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	79.67280		0.07967		90.64780	0.09065	79.673	13.97	0.43	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.04600		0.00005		0.04070	0.00004	0.046	34.57	0.00	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			13.73490		13.73490		13.77570	13.77570		13.86	0.00	110,240.00	8	8.00
€ / R	On 31/03/2017	Any day expiry			13.78230		13.78230		13.82350	13.82350		13.82	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry			13.82470		13.82470		13.86530	13.86530		14.06	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.02820		14.02820		14.07040	14.07040		14.95	0.00	3,885,811.40	277	90,360.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.31570		14.31570		14.36120	14.36120		15.17	0.00	1,431,570.00	100	1,837.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.61010		14.61010		14.65950	14.65950		15.50	0.00	0.00	0	15.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.90980		14.90980		14.95980	14.95980		15.75	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.76583		96.76583		96.87109	96.87109			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.82009		93.82009		93.92765	93.92765			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.59214		92.59214		92.70794	92.70794			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.73058		94.73058		94.85665	94.85665			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.45207		98.45207		98.58651	98.58651			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.04028		97.04028		97.18412	97.18412			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00273		100.00273		100.00273	100.00273			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61029		99.61029		99.60710	99.60710			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61502		99.61502		99.61273	99.61273			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.83820		99.83820		99.83913	99.83913			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.82511		99.82511		99.82808	99.82808			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.86587		99.86587		99.86624	99.86624			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.11020		99.11020		99.11315	99.11315			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.72367		98.72367		98.73180	98.73180			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.73428		98.73428		98.74961	98.74961			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.18000		99.18000		99.20000	99.20000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.63815		99.63815		99.66544	99.66544			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.12829		97.12829		97.19334	97.19334			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.42253		96.42253		96.49377	96.49377			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.68777		95.68777		95.76664	95.76664			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.93569		95.93569		96.02309	96.02309			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	98.16669		98.16669		98.26062	98.26062			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.34301		98.34301		98.44224	98.44224			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	531.74800		531.74800		530.79100	530.79100			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	541.91700		541.91700		540.94500	540.94500			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	552.61500		552.61500		551.61900	551.61900			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	614.40900		614.40900		613.07300	613.07300			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	626.15900		626.15900		624.80100	624.80100			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	638.52000		638.52000		637.12900	637.12900			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	558.94300		558.94300		557.42400	557.42400			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	569.63200		569.63200		568.08700	568.08700			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	580.87700		580.87700		579.29600	579.29600			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	9.85860		9.85860		9.86890	9.86890		10.66	0.00	49,293.00	5	22,241.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.00680		10.00680		10.01800	10.01800		11.90	0.00	0.00	0	7,655.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.14720		10.14720		10.16000	10.16000		12.14	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.28770		10.28770		10.30220	10.30220		12.31	0.00	0.00	0	3.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	9.68050		9.68050		9.70230	9.70230		12.28	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.85670		9.85670		9.87870	9.87870		13.46	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.02420		10.02420		10.04810	10.04810		13.60	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.19260		10.19260		10.21910	10.21910		13.49	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	12.78210		12.78210		12.86390	12.86390		13.97	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.07660		13.07660		13.16170	13.16170		15.28	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.36250		13.36250		13.45170	13.45170		15.74	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.65670		13.65670		13.75040	13.75040		16.22	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.88270		1.88270		1.88280	1.88280		14.09	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.89790		1.89790		1.89870	1.89870		14.97	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.91240		1.91240		1.91310	1.91310		15.06	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.92690		1.92690		1.92770	1.92770		15.04	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.89070		1.89070		1.89130	1.89130		14.80	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.85140		1.85140		1.85710	1.85710		13.40	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.89280		1.89280		1.89890	1.89890		14.85	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	10.37022	78.72267		10.40683	78.48655				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.44629	80.22815		10.48403	79.98799				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.52035	78.01925		10.55946	77.77361				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	10.51676	82.62558		10.55338	82.35379				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.59151	84.20569		10.62924	83.92918				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.66332	81.60636		10.70238	81.32368				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	556.71300	556.71300		555.18800	555.18800				0.00	0.00	0	396.00
GOVI	On 03/08/2017	GOVI	567.35900	567.35900		565.80800	565.80800				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	578.55900	578.55900		576.97300	576.97300				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.67330	1.67330		1.67300	1.67300			13.09	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.70360	1.70360		1.70340	1.70340			15.56	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.73170	1.73170		1.73170	1.73170			16.14	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.75870	1.75870		1.75880	1.75880			16.02	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.29729	129.29729		129.30013	129.30013				0.00	4,654,702.44	36	3,234.00
I2025	On 03/08/2017	Bond Future	130.44978	130.44978		130.45400	130.45400				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.05472	133.05472		133.05728	133.05728				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	100.88224	100.88224		100.88437	100.88437				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	106.68279	106.68279		106.68524	106.68524				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	108.74385	108.74385		108.74730	108.74730				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	109.82494	109.82494		109.82710	109.82710				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		133.87520	133.87520		133.87828	133.87828			0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future		134.94807	134.94807		134.95248	134.95248			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		137.64285	137.64285		137.64551	137.64551			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		131.09400	131.09400		131.09672	131.09672			0.00	60,303,240.00	460	20,133.00
I2046	On 03/08/2017	Bond Future		133.62640	133.62640		133.63050	133.63050			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		134.69065	134.69065		134.69312	134.69312			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		143.09521	143.09521		143.43153	143.43153			0.00	0.00	0	24,054.00
I2050	On 03/08/2017	Bond Future		144.18086	144.18086		144.52491	144.52491			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		147.06006	147.06006		147.40903	147.40903			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		252.32000	252.32000		252.51900	252.51900			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		257.19400	257.19400		257.40000	257.40000			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		262.33000	262.33000		262.53600	262.53600			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		0.12650	0.12650		0.12650	0.12650			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12610	0.12610		0.12620	0.12620			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12580	0.12580		0.12530	0.12530			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12520	0.12520		0.12500	0.12500			0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.06120	9.06120		9.10430	9.10430		10.82	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.19170	9.19170		9.23530	9.23530		12.18	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.31540	9.31540		9.36060	9.36060		12.45	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.43880	9.43880		9.48540	9.48540		21.26	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.24970	1.24970		1.24920	1.24920			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 19/06/2017	Foreign Exchange Future			1.26580		1.26580		1.26540	1.26540			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.27880		1.27880		1.27780	1.27780			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.29390		1.29390		1.29420	1.29420			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.21750		1.21750		1.22660	1.22660			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22060		1.22060		1.22970	1.22970			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.22390		1.22390		1.23300	1.23300			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.22750		1.22750		1.23670	1.23670			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.05670		1.05670		1.06030	1.06030			0.00	53,891.70	51	706.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06180		1.06180		1.06530	1.06530			0.00	0.00	0	71,290.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06690		1.06690		1.07050	1.07050			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.07260		1.07260		1.07630	1.07630			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.66227		115.81979		8.69863	115.56782		8.19	0.00	1,968,936.43	17	110,940.00
R186	On 04/05/2017	Bond Future	8.44	Call	845.94000		0.84594		773.55000	0.77355	845.940	8.08	0.35	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,637.76000		1.63776		1,519.42000	1.51942	1,637.760	8.17	0.53	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	750.67000		0.75067		841.61000	0.84161	750.670	8.30	0.30	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	352.20000		0.35220		405.25000	0.40525	352.200	8.46	0.17	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.69956		112.73176		8.73733	112.47562		8.49	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,971.11000		1.97111		2,089.79000	2.08979	1,971.110	8.55	0.42	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	910.83000		0.91083		979.86000	0.97986	910.830	8.85	0.24	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	707.30000		0.70730		764.34000	0.76434	707.300	8.94	0.19	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.72753		114.95790		8.76704	114.69565		8.35	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			301.69605		301.69605		301.70341	301.70341			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.57173		300.57173		300.58213	300.58213			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.57400		306.57400		306.58065	306.58065			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			247.58037		247.58037		248.23008	248.23008			0.00	0.00	0	33,757.00
R202	On 03/08/2017	Bond Future			248.67038		248.67038		249.33512	249.33512			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			253.63610		253.63610		254.31063	254.31063			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
R203	On 04/05/2017	Bond Future			8.16601		99.56151		8.21280	99.35111		5.90	0.00	0.00	0	19,183.00
R203	On 03/08/2017	Bond Future			8.18581		101.46553		8.23508	101.25166		5.67	0.00	0.00	0	0.00
R203	On 02/11/2017	Bond Future			8.19850		99.53699		8.25084	99.31798		5.14	0.00	0.00	0	0.00
R203	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		7.07955	101.58330		7.08421	101.58166		0.28	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		9.06122	94.22266		9.10260	93.93141			0.00	0.00	0	32,675.00
R2030	On 03/08/2017	Bond Future		9.10667	92.01786		9.14941	91.72151			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future		9.14039	93.83507		9.18468	93.53203			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		9.19521	93.27873		9.23654	92.96600		11.91	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future		9.23843	95.06259		9.28101	94.74438		11.85	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.27639	92.78069		9.32045	92.45536		11.77	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		9.34478	97.62550		9.38094	97.32480			0.00	0.00	0	8,517.00
R2035	On 03/08/2017	Bond Future		9.38868	99.49251		9.42587	99.18670			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.42968	96.95428		9.46813	96.64147			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		9.44326	93.90575		9.47948	93.60606		13.42	0.00	0.00	0	48,577.00
R2037	On 03/08/2017	Bond Future		9.49224	91.44444		9.52950	91.13955		14.00	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.53092	93.25043		9.56937	92.93868		13.99	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		7.41660	103.91617		7.42720	103.90017		1.26	0.00	196,505,477.47	1,891	27,099.00
R204	On 03/08/2017	Bond Future		7.35324	101.86309		7.36543	101.84737		1.27	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.19735	103.87457		7.21329	103.85757		0.84	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		9.44724	98.25740		9.48854	97.88787		14.06	0.00	0.00	0	9,195.00
R2040	On 03/08/2017	Bond Future		9.49468	95.62883		9.53714	95.25291		14.67	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.53208	97.51743		9.57585	97.13318		14.69	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		9.48657	95.23117		9.52783	94.85800		14.75	0.00	0.00	0	22,991.00
R2044	On 03/08/2017	Bond Future		9.53301	92.66997		9.57541	92.29024		15.40	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.56974	94.50025		9.61342	94.11205		15.44	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		9.47789	94.40359		9.51397	94.06869		15.32	0.00	0.00	0	70,632.00
R2048	On 03/08/2017	Bond Future		9.51905	96.20889		9.55607	95.86822		15.28	0.00	0.00	0	200.00

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 02/11/2017	Bond Future		9.55752	93.66930		9.59567	93.32099		15.30	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		7.64540	101.32362		7.68279	101.23488		2.25	0.00	58,362,405.12	576	74,680.00
R207	On 03/08/2017	Bond Future		7.63787	99.61801		7.67923	99.52817		2.29	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,363.82000	1.36382	1,294.81000	1.29481	1,363.820	2.32	0.79	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.58542	101.58522		7.63232	101.49265		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		7.80293	97.23081		7.84497	97.09498		3.63	0.00	97,230.81	1	21,497.00
R208	On 03/08/2017	Bond Future		7.80581	99.09021		7.85091	98.95239		3.65	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future		7.78955	97.64398		7.83871	97.50251		3.08	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		9.32819	73.54921		9.36430	73.29836		13.90	0.00	661,942.89	9	63,089.00
R209	On 04/05/2017	Bond Future	8.93	Call	575.29000	0.57529	525.60000	0.52560	575.290	13.57	0.25	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,608.07000	1.60807	1,747.34000	1.74734	1,608.070	13.81	0.49	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	792.42000	0.79242	881.95000	0.88195	792.420	14.03	0.30	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future		9.36858	74.95576		9.40563	74.70056		13.93	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future		9.40433	73.28507		9.44252	73.02411		14.02	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		188.27609	188.27609		188.28073	188.28073			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future		191.91329	191.91329		191.92000	191.92000			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future		193.31366	193.31366		193.31787	193.31787			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		149.24932	149.24932		149.25292	149.25292			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future		150.08278	150.08278		150.08793	150.08793			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future		153.07990	153.07990		153.08310	153.08310			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

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 04/05/2017	Bond Future	9.09672		85.01120		9.13795	84.72837		11.61	0.00	0.00	0	44,651.00
R213	On 03/08/2017	Bond Future	9.13565		86.63694		9.17811	86.34916		11.60	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.17145		84.79619		9.21538	84.50192		11.57	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	9.40667		73.78172		9.44271	73.51898		14.71	0.00	0.00	0	34,975.00
R214	On 03/08/2017	Bond Future	9.44587		75.19270		9.48282	74.92542		14.70	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.48239		73.37961		9.52044	73.10632		14.81	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	21,643.44000	21,643.44000		21,681.95000	21,681.95000				0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,014.74000	22,014.74000		22,056.83000	22,056.83000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.19950	9.19950		9.20890	9.20890			11.58	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.35880	9.35880		9.36910	9.36910			12.97	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.52480	3.52480		3.49800	3.49800			13.50	0.00	0.00	0	19,800.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.48730	3.48730		3.46140	3.46140			15.88	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33360	1.33360		1.32240	1.32240				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.31000	1.31000		1.29890	1.29890				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.30170	1.30170		1.27940	1.27940				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.27020	1.27020		1.25960	1.25960				0.00	0.00	0	0.00
Total for Derivatives :												1,913,891,618.77	124,865	3,630,830.00
Grand Total:												1,913,891,618.77	124,865	3,630,830.00