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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 21/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 22/02/2017	Any day expiry	13.14210	13.14210		13.06660	13.06660		22.77	0.00	0.00	0	0.00	
\$ / R	On 22/02/2017	Any day expiry	13.85	Call	1.11720	0.00112	1.59060	0.00159	1.117	43.53	0.01	0.00	0	5,000.00
\$ / R	On 23/02/2017	Any day expiry	13.14210	13.14210		13.06660	13.06660		21.01	0.00	0.00	0	0.00	
\$ / R	On 23/02/2017	Any day expiry	13.30	Call	35.71580	0.03572	29.20800	0.02921	35.716	24.18	0.26	0.00	0	45,000.00
\$ / R	On 23/02/2017	Any day expiry	13.46	Put	334.03140	0.33403	408.28480	0.40828	334.031	27.56	0.88	0.00	0	36,000.00
\$ / R	On 23/02/2017	Any day expiry	13.60	Call	8.53500	0.00854	8.79870	0.00880	8.535	30.52	0.07	0.00	0	90,000.00
\$ / R	On 23/02/2017	Any day expiry	13.90	Call	2.02720	0.00203	2.42130	0.00242	2.027	35.34	0.02	0.00	0	45,000.00
\$ / R	On 24/02/2017	Any day expiry	13.14210	13.14210		13.06900	13.06900		20.41	0.00	0.00	0	3,920.00	
\$ / R	On 24/02/2017	Any day expiry	12.89	Put	31.77200	0.03177	42.55740	0.04256	31.772	24.88	0.19	0.00	0	20,000.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	378.88660	0.37889	448.41590	0.44842	378.887	26.43	0.87	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	0.08950	0.00009	0.12450	0.00012	0.089	49.07	0.00	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry	13.14900	13.14900		13.07590	13.07590		18.14	0.00	0.00	0	465.00	
\$ / R	On 28/02/2017	Any day expiry	13.15130	13.15130		13.07820	13.07820		18.29	0.00	0.00	0	1,153.00	
\$ / R	On 28/02/2017	Any day expiry	13.43	Call	45.21500	0.04521	0.00000	0.00000	45.215	19.55	0.22	88,188,985.50	30,000	30,000.00
\$ / R	On 01/03/2017	Any day expiry	13.15360	13.15360		13.08050	13.08050		18.19	0.00	0.00	0	0.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.18140	13.18140		13.10800	13.10800		17.48	0.00	806,793,949.80	61,207	435,696.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	9.14940	0.00915			9.65980	0.00966	9.149	18.92	0.04	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	18.38990	0.01839			24.06430	0.02406	18.390	16.32	0.08	0.00	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	52.83330	0.05283			70.20060	0.07020	52.833	16.37	0.19	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.92	Put	99.88680	0.09989			125.02710	0.12503	99.887	16.79	0.30	0.00	0	5,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	125.43270	0.12543			153.93500	0.15393	125.433	16.96	0.35	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	129.38890	0.12939			158.37490	0.15837	129.389	16.98	0.36	0.00	0	95,792.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	141.72010	0.14172			172.15650	0.17216	141.720	17.06	0.38	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	145.98560	0.14599			176.90470	0.17690	145.986	17.08	0.39	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	173.20160	0.17320			207.01140	0.20701	173.202	17.23	0.43	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	197.99420	0.19799			235.45650	0.23546	197.994	17.35	0.47	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	224.67350	0.22467			265.72320	0.26572	224.673	17.48	0.51	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	185.43300	0.18543			155.72430	0.15572	185.433	17.67	0.46	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	254.03300	0.25403			297.72430	0.29772	254.033	17.67	0.54	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	260.11800	0.26012			304.32400	0.30432	260.118	17.71	0.55	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.30	Call	166.54780	0.16655			139.35960	0.13936	166.548	17.86	0.42	0.00	0	44,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	75.40750	0.07541			61.92450	0.06192	75.408	19.20	0.23	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	67.05710	0.06706			54.97190	0.05497	67.057	19.39	0.20	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	41.28470	0.04128			32.60700	0.03261	41.285	20.10	0.13	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	39.18990	0.03919			30.87150	0.03087	39.190	20.15	0.13	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	32.61120	0.03261			25.45110	0.02545	32.611	20.33	0.11	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	31.76070	0.03176			24.75330	0.02475	31.761	20.36	0.11	0.00	0	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	850.36070	0.85036			916.75330	0.91675	850.361	20.36	0.89	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	942.93040	0.94293			1,010.69980	1.01070	942.930	20.62	0.92	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	18.07400	0.01807			13.66990	0.01367	18.074	20.90	0.07	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	14.13550	0.01414			10.54480	0.01054	14.135	21.13	0.05	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,132.73550	1.13274			1,202.54480	1.20254	1,132.736	21.13	0.95	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	10.73430	0.01073			7.88350	0.00788	10.734	21.39	0.04	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,229.33430	1.22933			1,299.88350	1.29988	1,229.334	21.39	0.96	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,268.21020	1.26821			1,339.21870	1.33922	1,268.210	21.50	0.96	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	9.61020	0.00961			7.21870	0.00722	9.610	21.50	0.04	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	8.13750	0.00814			6.33680	0.00634	8.138	21.65	0.03	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	7.96590	0.00797			6.20190	0.00620	7.966	21.70	0.03	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	6.33530	0.00634			4.91500	0.00492	6.335	22.26	0.02	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	3.79810	0.00380			2.92280	0.00292	3.798	23.56	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	3.59010	0.00359			2.76010	0.00276	3.590	23.71	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	3.27240	0.00327			2.51210	0.00251	3.272	23.96	0.01	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	3.04210	0.00304			2.33240	0.00233	3.042	24.16	0.01	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	2.54570	0.00255			1.94600	0.00195	2.546	24.67	0.01	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	2,050.63810	2.05064			2,123.55190	2.12355	2,050.638	25.32	0.99	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,180.24830	2.18025			2,253.25030	2.25325	2,180.248	25.97	0.99	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	1.36700	0.00137			1.03330	0.00103	1.367	26.57	0.01	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	1.32610	0.00133			1.00180	0.00100	1.326	26.67	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,519.59100	2.51959			2,592.74430	2.59274	2,519.591	27.68	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,559.53740	2.55954			2,632.75350	2.63275	2,559.537	27.88	1.00	0.00	0	3,200.00

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
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.86370	0.00086	0.76840	0.00077	0.864	28.18	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.82650	0.00083	0.82260	0.00082	0.827	29.79	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.86200	0.00086	0.88980	0.00089	0.862	31.79	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.91880	0.00092	0.98690	0.00099	0.919	34.33	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,569.57970	3.56958	3,643.08500	3.64308	3,569.580	36.60	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	1.04990	0.00105	1.19420	0.00119	1.050	38.87	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.78710	0.00079	0.71390	0.00071	0.787	40.23	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.06760	0.00007	0.06180	0.00006	0.068	40.23	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.06600	0.00007	0.06040	0.00006	0.066	40.23	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.01770	0.00002	0.01630	0.00002	0.018	40.23	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00710	0.00001	0.00650	0.00001	0.007	40.23	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00000	0.00000	0.00000	0.00000	0.000	40.23	0.00	0.00	0	1,800.00
\$ / R	On 16/03/2017	Any day expiry			13.18610	13.18610	13.11250	13.11250		17.70	0.00	0.00	0	0.00
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	50.03970	0.05004	42.39700	0.04240	50.040	20.18	0.15	0.00	0	20,000.00
\$ / R	On 17/03/2017	Any day expiry			13.18840	13.18840	13.11480	13.11480		17.76	0.00	0.00	0	788.00
\$ / R	On 17/03/2017	Any day expiry	13.05	Put	172.24140	0.17224	203.86700	0.20387	172.241	17.51	0.40	0.00	0	25,000.00
\$ / R	On 29/03/2017	Any day expiry			13.21880	13.21880	13.14490	13.14490		17.16	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	463.94910	0.46395	513.67900	0.51368	463.949	18.09	0.63	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	5.55260	0.00555	4.40350	0.00440	5.553	22.86	0.02	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.22360	13.22360	13.14950	13.14950		17.14	0.00	0.00	0	4,330.00
\$ / R	On 11/04/2017	Any day expiry			13.24960	13.24960	13.17520	13.17520		16.86	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.25200	13.25200	13.17750	13.17750		16.83	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	189.90890	0.18991	168.66710	0.16867	189.909	18.00	0.34	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	160.86860	0.16087	142.93720	0.14294	160.869	18.34	0.29	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	824.83820	0.82484	885.08230	0.88508	824.838	18.81	0.76	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	3.61070	0.00361	3.24190	0.00324	3.611	27.62	0.01	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.25440	13.25440	13.17990	13.17990		16.83	0.00	0.00	0	697.00
\$ / R	On 18/04/2017	Any day expiry			13.26620	13.26620	13.19150	13.19150		16.62	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.27330	13.27330	13.19850	13.19850		16.68	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.28280	13.28280	13.20790	13.20790		16.82	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	503.40690	0.50341	549.98090	0.54998	503.407	17.35	0.57	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	717.17210	0.71717	772.03360	0.77203	717.172	18.16	0.68	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	956.20860	0.95621	1,016.90700	1.01691	956.209	18.94	0.76	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	41.63030	0.04163	36.84180	0.03684	41.630	21.02	0.08	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	18.29430	0.01829	16.33120	0.01633	18.294	22.11	0.04	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	6.26550	0.00627	5.32110	0.00532	6.265	24.25	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.28990	13.28990	13.21500	13.21500		16.92	0.00	0.00	0	2,200.00
\$ / R	On 04/05/2017	Any day expiry			13.30410	13.30410	13.22930	13.22930		16.98	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	275.75160	0.27575	249.31960	0.24932	275.752	17.87	0.39	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.32060	13.32060	13.24600	13.24600		17.10	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.35610	13.35610	13.28160	13.28160		17.28	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	554.55240	0.55455	594.45700	0.59446	554.552	17.63	0.53	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	45.35890	0.04536	40.45360	0.04045	45.359	22.88	0.07	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.41350	13.41350	13.33840	13.33840		17.17	0.00	182,490,667.50	13,605	240,979.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	204.47890		0.20448		221.82690	0.22183	204.479	16.07	0.26	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	314.96160		0.31496		340.52130	0.34052	314.962	16.51	0.35	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	488.28800		0.48829		452.43580	0.45244	488.288	17.38	0.49	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	695.79600		0.69580		739.54970	0.73955	695.796	17.78	0.56	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	791.15400		0.79115		838.00100	0.83800	791.154	18.08	0.60	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	819.29440		0.81929		866.98770	0.86699	819.294	18.16	0.61	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	913.31410		0.91331		963.63340	0.96363	913.314	18.44	0.64	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	326.81410		0.32681		302.03340	0.30203	326.814	18.44	0.36	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	995.85880		0.99586	1,048.12210	1,048.12210	1.04812	995.859	18.68	0.66	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,011.15150		1.01115	1,063.73440	1,063.73440	1.06373	1,011.151	18.72	0.67	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,049.71900		1.04972	1,103.08890	1,103.08890	1.10309	1,049.719	18.83	0.68	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,088.75750		1.08876	1,142.88970	1,142.88970	1.14289	1,088.758	18.94	0.69	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	265.90020		0.26590	245.37490	245.37490	0.24537	265.900	19.00	0.30	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,168.17600		1.16818	1,223.75750	1,223.75750	1.22376	1,168.176	19.16	0.71	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	220.46280		0.22046	203.19650	203.19650	0.20320	220.463	19.53	0.26	0.00	0	40,700.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,639.09000		1.63909	1,700.85180	1,700.85180	1.70085	1,639.090	20.32	0.80	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	148.85050		0.14885	0.00000	0.00000	0.00000	148.850	20.51	0.18	8,892,057.60	3,600	3,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	132.08870		0.13209	121.18800	121.18800	0.12119	132.089	20.77	0.17	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	108.53610		0.10854	99.57170	99.57170	0.09957	108.536	21.21	0.14	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	100.44480		0.10044	92.15460	92.15460	0.09215	100.445	21.38	0.13	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,186.94480		2.18694	2,253.75460	2,253.75460	2.25375	2,186.945	21.38	0.87	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	81.14750		0.08115	74.48880	74.48880	0.07449	81.148	21.87	0.11	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,447.64750		2.44765	2,516.08880	2,516.08880	2.51609	2,447.648	21.87	0.89	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	77.00040		0.07700	70.69700	70.69700	0.07070	77.000	22.00	0.10	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	76.42800		0.07643	70.17340	70.17340	0.07017	76.428	22.01	0.10	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	68.90200		0.06890	63.29410	63.29410	0.06329	68.902	22.26	0.09	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	64.04470		0.06404	59.12680	59.12680	0.05913	64.045	22.43	0.09	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	59.85880		0.05986	55.29130	55.29130	0.05529	59.859	22.63	0.08	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	57.50710		0.05751	53.13720	53.13720	0.05314	57.507	22.75	0.08	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	42.55550		0.04256	39.44040	39.44040	0.03944	42.556	23.69	0.06	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	13.36930		0.01337	12.07770	12.07770	0.01208	13.369	25.03	0.02	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	7.84480		0.00784	7.05290	7.05290	0.00705	7.845	25.03	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	2.41090		0.00241	2.14660	2.14660	0.00215	2.411	25.03	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.43500		13.43500		13.35970	13.35970		17.26	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	583.00330		0.58300	622.09210	622.09210	0.62209	583.003	17.36	0.50	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	67.80260		0.06780	63.69510	63.69510	0.06370	67.803	22.54	0.09	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.43980		13.43980		13.36440	13.36440		17.26	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.46850		13.46850		13.39280	13.39280		17.18	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	887.50600		0.88751	935.53880	935.53880	0.93554	887.506	18.17	0.60	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	30.13340		0.03013	26.97060	26.97060	0.02697	30.133	25.07	0.04	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.49000		13.49000		13.41410	13.41410		17.25	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.49950		13.49950		13.42360	13.42360		17.21	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	440.32330		0.44032	471.37920	471.37920	0.47138	440.323	16.71	0.40	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	348.65420		0.34865	326.29120	326.29120	0.32629	348.654	18.75	0.34	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 27/07/2017	Any day expiry			13.50430	13.50430		13.42830	13.42830	17.22	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/07/2017	Any day expiry	603.79750	0.60380	641.91380	0.64191	603.798	17.22	0.48	0.00	0	60.00		
\$ / R	16.53	Call	On 27/07/2017	Any day expiry	87.64880	0.08765	82.27040	0.08227	87.649	22.67	0.10	0.00	0	60.00		
\$ / R			On 31/07/2017	Any day expiry	13.51390	13.51390	13.43780	13.43780		17.18	0.00	0.00	0	890.00		
\$ / R			On 11/08/2017	Any day expiry	13.54010	13.54010	13.46380	13.46380		17.24	0.00	0.00	0	70.00		
\$ / R			On 29/08/2017	Any day expiry	13.58320	13.58320	13.50640	13.50640		17.24	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	622.84930	0.62285	660.32640	0.66033	622.849	17.08	0.46	0.00	0	60.00		
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	110.23570	0.11024	106.03160	0.10603	110.236	22.79	0.11	0.00	0	60.00		
\$ / R			On 18/09/2017	Foreign Exchange Future	13.63110	13.63110	13.55360	13.55360		17.27	0.00	2,726,220.00	200	17,696.00		
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	384.25200	0.38425	411.83520	0.41184	384.252	16.23	0.33	0.00	0	3,099.00		
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	578.42280	0.57842	614.02290	0.61402	578.423	16.87	0.42	0.00	0	500.00		
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	764.42690	0.76443	724.46820	0.72447	764.427	17.03	0.56	13,642,179.12	1,800	5,480.00		
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	787.48090	0.78748	830.27750	0.83028	787.481	17.46	0.50	0.00	0	960.00		
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	1,096.03470	1.09603	1,146.57290	1.14657	1,096.035	18.23	0.59	0.00	0	110.00		
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	1,168.28950	1.16829	1,220.63560	1.22064	1,168.289	18.40	0.61	0.00	0	110.00		
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	1,280.24190	1.28024	1,334.83840	1.33484	1,280.242	18.67	0.64	0.00	0	150.00		
\$ / R	16.00	Call	On 18/09/2017	Foreign Exchange Future	192.50680	0.19251	182.37460	0.18237	192.507	21.02	0.18	0.00	0	3,680.00		
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	156.56950	0.15657	151.02370	0.15102	156.570	21.57	0.15	0.00	0	960.00		
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	134.06760	0.13407	130.11750	0.13012	134.068	22.40	0.13	0.00	0	110.00		
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	124.67670	0.12468	121.38480	0.12138	124.677	22.81	0.12	0.00	0	650.00		
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	123.35980	0.12336	120.16100	0.12016	123.360	22.88	0.12	0.00	0	110.00		
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	82.87330	0.08287	77.11880	0.07712	82.873	24.37	0.08	0.00	0	3,099.00		
\$ / R			On 27/09/2017	Any day expiry	13.65260	13.65260	13.57480	13.57480		17.26	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	638.42400	0.63842	675.81180	0.67581	638.424	17.03	0.44	0.00	0	60.00		
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	129.82820	0.12983	126.71820	0.12672	129.828	23.01	0.12	0.00	0	60.00		
\$ / R			On 23/10/2017	Any day expiry	13.71480	13.71480	13.63620	13.63620		17.27	0.00	0.00	0	334.00		
\$ / R			On 27/10/2017	Any day expiry	13.72440	13.72440	13.64570	13.64570		17.28	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	652.22170	0.65222	689.13180	0.68913	652.222	16.97	0.43	0.00	0	60.00		
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	150.41240	0.15041	144.38160	0.14438	150.412	23.33	0.12	0.00	0	60.00		
\$ / R			On 13/11/2017	Any day expiry	13.76510	13.76510	13.68580	13.68580		17.31	0.00	0.00	0	70.00		
\$ / R			On 28/11/2017	Any day expiry	13.80060	13.80060	13.72100	13.72100		17.35	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	663.57250	0.66357	700.94710	0.70095	663.573	16.89	0.41	0.00	0	60.00		
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	172.54970	0.17255	168.16750	0.16817	172.550	23.49	0.13	0.00	0	60.00		
\$ / R			On 18/12/2017	Foreign Exchange Future	13.84710	13.84710	13.76750	13.76750		17.38	0.00	3,323,304.00	240	16,113.00		
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	130.93560	0.13094	142.04520	0.14205	130.936	14.97	0.13	0.00	0	20,403.00		
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	179.93620	0.17994	0.00000	0.00000	179.936	15.35	0.17	41,171,328.00	18,000	18,000.00		
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	262.78330	0.26278	280.33280	0.28033	262.783	15.81	0.22	0.00	0	2,600.00		
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	433.48360	0.43348	458.61600	0.45862	433.484	16.20	0.31	0.00	0	2,580.00		
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	482.39170	0.48239	511.88240	0.51188	482.392	16.29	0.33	0.00	0	40,000.00		
\$ / R	13.23	Put	On 18/12/2017	Foreign Exchange Future	532.69460	0.53269	565.17260	0.56517	532.695	16.43	0.35	0.00	0	20,403.00		
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	591.80790	0.59181	626.38240	0.62638	591.808	16.62	0.38	0.00	0	52,000.00		
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	963.62000	0.96362	1,008.53450	1.00853	963.620	17.59	0.50	0.00	0	33,000.00		
\$ / R	14.09	Put	On 18/12/2017	Foreign Exchange Future	1,021.19490	1.02119	1,067.47380	1.06747	1,021.195	17.72	0.51	0.00	0	16,000.00		
\$ / R	14.15	Put	On 18/12/2017	Foreign Exchange Future	1,060.35780	1.06036	1,107.52120	1.10752	1,060.358	17.81	0.52	0.00	0	16,000.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,080.16360	1.08016	1,127.76560	1.12777	1,080.164	17.86	0.53	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,300.32790	1.30033	1,352.55230	1.35255	1,300.328	18.32	0.58	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,321.76240	1.32176	1,374.49690	1.37450	1,321.762	18.36	0.58	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	522.02840	0.52203	500.77090	0.50077	522.028	19.09	0.35	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	496.45040	0.49645	476.44230	0.47644	496.450	19.27	0.34	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	342.35700	0.34236	328.12720	0.32813	342.357	20.43	0.25	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	310.53200	0.31053	297.76270	0.29776	310.532	20.74	0.23	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	274.66250	0.27466	264.51830	0.26452	274.663	21.14	0.20	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	251.60650	0.25161	243.56740	0.24357	251.607	21.60	0.19	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	229.70160	0.22970	222.78320	0.22278	229.702	22.17	0.17	42,175,809.00	18,000	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	227.11490	0.22711	220.32680	0.22033	227.115	22.24	0.17	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	225.20490	0.22520	218.51520	0.21852	225.205	22.30	0.17	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	222.70580	0.22271	216.14190	0.21614	222.706	22.37	0.16	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	177.80760	0.17781	168.63510	0.16864	177.808	23.76	0.13	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.85640	13.85640	13.77680	13.77680		17.38	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	672.10420	0.67210	708.52590	0.70853	672.104	16.85	0.40	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	186.48020	0.18648	177.71380	0.17771	186.480	23.74	0.13	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.97950	13.97950	13.90010	13.90010		17.47	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.98410	13.98410	13.90470	13.90470		17.47	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05940		14.05940	14.05940	13.97980	13.97980		17.61	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry	14.14680		14.14680	14.14680	14.06680	14.06680		17.86	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,661.30000	1.66130	1,714.30010	1.71430	1,661.300	18.88	0.57	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	618.81770	0.61882	598.38420	0.59838	618.818	19.88	0.34	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry	14.18460		14.18460	14.18460	14.10440	14.10440		17.96	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry	14.19410		14.19410	14.19410	14.11380	14.11380		17.97	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.27440		14.27440	14.27440	14.19380	14.19380		18.08	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	815.76280	0.81576	851.18300	0.85118	815.763	17.29	0.37	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry	14.40670		14.40670	14.40670	14.32550	14.32550		18.32	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.48940		14.48940	14.48940	14.40780	14.40780		18.45	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry	14.62410		14.62410	14.62410	14.54180	14.54180		18.58	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.69730		14.69730	14.69730	14.61470	14.61470		18.69	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry	14.84140		14.84140	14.84140	14.75810	14.75810		18.82	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.92130		14.92130	14.92130	14.83810	14.83810		18.95	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future	13.18140		13.18140	13.18140	13.10800	13.10800		17.48	0.00	13,181.40	1	464.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future	13.41350		13.41350	13.41350	13.33840	13.33840		17.17	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future	13.63110		13.63110	13.63110	13.55360	13.55360		17.27	0.00	0.00	0	1.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future	13.84710		13.84710	13.84710	13.76750	13.76750		17.38	0.00	0.00	0	0.00
£ / R	On 28/02/2017	Any day expiry	16.36300		16.36300	16.36300	16.31550	16.31550		24.32	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future	16.40430		16.40430	16.40430	16.35630	16.35630		21.26	0.00	5,314,993.20	324	49,593.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	5.69330	0.00569	5.61910	0.00562	5.693	28.48	0.02	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	2.62020	0.00262	2.87320	0.00287	2.620	40.65	0.01	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry	16.46380		16.46380	16.46380	16.41500	16.41500		20.54	0.00	0.00	0	270.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 13/04/2017	Any day expiry		16.50860	16.50860		16.45900	16.45900		20.25	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry		16.54970	16.54970		16.49950	16.49950		20.06	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry		16.55970	16.55970		16.50950	16.50950		20.09	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future		16.73360	16.73360		16.68320	16.68320		19.75	0.00	0.00	0	24,867.00
£ / R	On 18/09/2017	Foreign Exchange Future		17.05070	17.05070		16.99710	16.99710		19.20	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future		17.37310	17.37310		17.31650	17.31650		18.77	0.00	0.00	0	5,788.00
¥ / R	On 13/03/2017	Foreign Exchange Future		0.11621	0.11621		0.11594	0.11594		23.28	0.00	0.00	0	42.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.11879	0.11879		0.11850	0.11850		17.65	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.12128	0.12128		0.12095	0.12095		15.26	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12384	0.12384		0.12351	0.12351		14.11	0.00	0.00	0	0.00
€ / R	On 24/02/2017	Any day expiry		13.86010	13.86010		13.88160	13.88160		19.57	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry		13.87190	13.87190		13.89340	13.89340		16.74	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future		13.91040	13.91040		13.93160	13.93160		16.18	0.00	19,794,499.20	1,423	78,421.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	111.31100	0.11131	102.44650	0.10245	111.311	15.73	0.33	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	1.82680	0.00183	1.71430	0.00171	1.827	24.16	0.01	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry		13.91640	13.91640		13.93730	13.93730		16.32	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry		13.96650	13.96650		13.98720	13.98720		16.08	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry		14.00880	14.00880		14.02920	14.02920		15.67	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future		14.22190	14.22190		14.24220	14.24220		16.23	0.00	0.00	0	80,269.00
€ / R	On 18/09/2017	Foreign Exchange Future		14.52430	14.52430		14.54280	14.54280		16.13	0.00	0.00	0	1,702.00
€ / R	On 18/12/2017	Foreign Exchange Future		14.83360	14.83360		14.85050	14.85050		16.30	0.00	0.00	0	183.00
€ / R	On 19/03/2018	Foreign Exchange Future		15.14260	15.14260		15.16030	15.16030		16.59	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		97.52974	97.52974		97.43604	97.43604			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		94.59948	94.59948		94.49693	94.49693			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		93.39457	93.39457		93.27956	93.27956			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		95.56768	95.56768		95.43905	95.43905			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		99.32675	99.32675		99.18693	99.18693			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		97.93446	97.93446		97.78397	97.78397			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.00295	100.00295		100.00295	100.00295			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.60058	99.60058		99.60034	99.60034			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61589	99.61589		99.61554	99.61554			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.85751	99.85751		99.85711	99.85711			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.88055	99.88055		99.87910	99.87910			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.88588	99.88588		99.88525	99.88525			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.16269	99.16269		99.16131	99.16131			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.80219	98.80219		98.79936	98.79936			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.84397	98.84397		98.84002	98.84002			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.32000	99.32000		99.32000	99.32000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.80590	99.80590		99.80772	99.80772			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 17/12/2020	Interest Rate Swap		97.49397	97.49397		97.48317	97.48317			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.80888	96.80888		96.79673	96.79673			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.09685	96.09685		96.07705	96.07705			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.37388	96.37388		96.34271	96.34271			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.64527	98.64527		98.60352	98.60352			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap		98.84970	98.84970		98.80010	98.80010			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future		526.63600	526.63600		527.30500	527.30500			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future		536.71200	536.71200		537.41300	537.41300			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		547.34900	547.34900		548.05900	548.05900			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future		608.33500	608.33500		609.48300	609.48300			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		619.97400	619.97400		621.16700	621.16700			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		632.26100	632.26100		633.47200	633.47200			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		552.30300	552.30300		553.61700	553.61700			0.00	33,138,180.00	6	598.00
ALBI	On 03/08/2017	Index Future		562.87100	562.87100		564.22900	564.22900			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		574.02600	574.02600		575.40700	575.40700			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.10820	10.10820		10.05570	10.05570		13.49	0.00	0.00	0	22,381.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.26430	10.26430		10.21080	10.21080		13.06	0.00	0.00	0	7,655.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.41470	10.41470		10.35920	10.35920		13.04	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.56550	10.56550		10.50810	10.50810		13.03	0.00	0.00	0	313.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.03400	10.03400		10.00110	10.00110		14.99	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.21960	10.21960		10.18600	10.18600		14.55	0.00	0.00	0	10.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.39800	10.39800		10.36290	10.36290		14.48	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.57830	10.57830		10.54200	10.54200		14.37	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		13.07930	13.07930		13.08870	13.08870		16.78	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.38990	13.38990		13.39810	13.39810		16.72	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.69350	13.69350		13.69990	13.69990		16.91	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.00460	14.00460		14.01030	14.01030		17.13	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		1.91600	1.91600		1.90680	1.90680		16.29	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.93150	1.93150		1.92310	1.92310		16.27	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.94710	1.94710		1.93870	1.93870		15.97	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.96240	1.96240		1.95370	1.95370		15.82	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry		1.92350	1.92350		1.91480	1.91480		15.98	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future		1.87480	1.87480		1.87740	1.87740		16.12	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.91830	1.91830		1.92080	1.92080		16.14	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.52666	77.72115		10.49590	77.91654				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.60780	79.20815		10.57560	79.40989				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.68625	76.98526		10.65310	77.19021				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	10.67745	81.44428		10.64154	81.70574				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.75730	83.00248		10.71986	83.27154				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.83364	80.38597		10.79508	80.65951				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	550.06700	550.06700		551.36100	551.36100				0.00	0.00	0	394.00
GOVI	On 03/08/2017	GOVI	560.59200	560.59200		561.93000	561.93000				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	571.70200	571.70200		573.06200	573.06200				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.69870	1.69870		1.68940	1.68940			17.31	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.73030	1.73030		1.72070	1.72070			16.45	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.75910	1.75910		1.74930	1.74930			16.76	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.78710	1.78710		1.77700	1.77700			16.47	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.53511	129.53511		129.54932	129.54932				0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future	130.69611	130.69611		130.71501	130.71501				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.31478	133.31478		133.33276	133.33276				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	101.90242	101.90242		101.91383	101.91383				0.00	0.00	0	2,272.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 04/05/2017	Bond Future		108.04837	108.04837		108.35750	108.35750			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		110.13894	110.13894		110.45767	110.45767			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		111.25525	111.25525		111.57951	111.57951			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/05/2017	Bond Future		134.82399	134.82399		135.17721	135.17721			0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future		135.91928	135.91928		136.28388	136.28388			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		138.64248	138.64248		139.01316	139.01316			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		133.22614	133.22614		133.24085	133.24085			0.00	0.00	0	19,696.00
I2046	On 03/08/2017	Bond Future		135.80373	135.80373		135.82323	135.82323			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		136.92035	136.92035		136.93916	136.93916			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future		144.15373	144.15373		145.18201	145.18201			0.00	0.00	0	24,007.00
I2050	On 03/08/2017	Bond Future		145.26387	145.26387		146.31716	146.31716			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		148.17449	148.17449		149.24734	149.24734			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		253.68600	253.68600		253.99300	253.99300			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		258.59400	258.59400		258.91600	258.91600			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		263.77500	263.77500		264.10100	264.10100			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.30000	92.70000		7.31000	92.69000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.33000	92.67000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.33000	92.67000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.36000	92.64000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.36000	92.64000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.37000	92.63000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.37000	92.63000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.39000	92.61000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.40000	92.60000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.43000	92.57000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.44000	92.56000		7.45000	92.55000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.12680	0.12680		0.12610	0.12610			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12680	0.12680		0.12570	0.12570			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12650	0.12650		0.12550	0.12550			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12660	0.12660		0.12460	0.12460			0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.42550	9.42550		9.41620	9.41620		13.63	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.56390	9.56390		9.55450	9.55450		13.15	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.69750	9.69750		9.68660	9.68660		13.39	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.83060		9.83060		9.81880	9.81880		21.24	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.26030		1.26030		1.25670	1.25670			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.27460		1.27460		1.27470	1.27470			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28910		1.28910		1.29090	1.29090			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30390		1.30390		1.30540	1.30540			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24450		1.24450		1.24780	1.24780			0.00	0.00	0	1,350.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24750		1.24750		1.25080	1.25080			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25090		1.25090		1.25410	1.25410			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.25460		1.25460		1.25780	1.25780			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.05530		1.05530		1.06280	1.06280			0.00	0.00	0	718.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06030		1.06030		1.06780	1.06780			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06550		1.06550		1.07300	1.07300			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.07120		1.07120		1.07870	1.07870			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.82805		114.67710		8.79630	114.89474		8.24	0.00	0.00	0	114,126.00
R186	On 04/05/2017	Bond Future	8.44	Call	654.90000		0.65490		724.23000	0.72423	654.900	8.12	0.27	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,272.66000		1.27266		1,378.65000	1.37865	1,272.660	8.22	0.42	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,337.61000		1.33761		1,259.49000	1.25949	1,337.610	8.35	0.42	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	740.90000		0.74090		692.97000	0.69297	740.900	8.51	0.27	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.87209		111.56812		8.83846	111.79366		8.35	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,577.54000		2.57754		2,474.46000	2.47446	2,577.540	8.41	0.50	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,285.06000		1.28506		1,225.19000	1.22519	1,285.060	8.71	0.30	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,022.49000		1.02249		973.02000	0.97302	1,022.490	8.80	0.25	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.90595		113.78012		8.87109	114.00893		8.20	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			301.99270		301.99270		302.02635	302.02635			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.88294		300.88294		300.92720	300.92720			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.91173		306.91173		306.95404	306.95404			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future			249.61796		249.61796		249.64518	249.64518			0.00	0.00	0	33,873.00
R202	On 03/08/2017	Bond Future			250.75463		250.75463		250.79102	250.79102			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			255.77859		255.77859		255.81341	255.81341			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			8.39854		98.52136		8.36604	98.66592		5.88	0.00	0.00	0	18,926.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 03/08/2017	Bond Future		8.43111	100.40638		8.39601	100.55707		5.81	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future		8.45616	98.46460		8.41926	98.61730		5.27	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future		7.36663	101.48284		7.33674	101.49329		0.33	0.00	101,482.84	1	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		9.22715	93.06239		9.19075	93.31518			0.00	0.00	0	32,785.00
R2030	On 03/08/2017	Bond Future		9.27824	90.83616		9.24011	91.09696			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future		9.31664	92.63723		9.27737	92.90225			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		9.37646	91.91851		9.33505	92.22673		11.71	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future		9.42538	93.67709		9.38221	93.99436		11.89	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.46836	91.37515		9.42393	91.69770		11.79	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		9.48455	96.47105		9.45352	96.72552			0.00	3,376,486.75	35	7,864.00
R2035	On 03/08/2017	Bond Future		9.53265	98.31682		9.50025	98.57949			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.57716	95.76280		9.54388	96.02970			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		9.59393	92.66905		9.56806	92.87953		13.50	0.00	53,562,710.90	578	47,328.00
R2037	On 03/08/2017	Bond Future		9.64744	90.18487		9.62037	90.40261		13.78	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.68977	91.97310		9.66203	92.19415		13.77	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		7.70995	103.47470		7.67653	103.52487		1.27	0.00	0.00	0	29,025.00
R204	On 03/08/2017	Bond Future		7.70264	101.41403		7.66010	101.46855		1.24	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.62065	103.42462		7.56918	103.47917		0.92	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		9.60788	96.83299		9.57178	97.15008		14.18	0.00	0.00	0	9,025.00
R2040	On 03/08/2017	Bond Future		9.66005	94.17815		9.62248	94.50457		14.48	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.70132	96.04551		9.66279	96.37736		14.47	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		9.64698	93.79453		9.61093	94.11409		14.90	0.00	0.00	0	19,616.00
R2044	On 03/08/2017	Bond Future		9.69805	91.20666		9.66056	91.53559		15.23	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.73855	93.01521		9.70013	93.34961		15.24	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 04/05/2017	Bond Future			9.64259		92.89201		9.60658	93.21877		15.18	0.00	0.00	0	64,165.00
R2048	On 03/08/2017	Bond Future			9.68830		94.66930		9.65091	95.00551		15.46	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future			9.73072		92.10644		9.69238	92.44835		15.48	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			7.91577		100.68420		7.88580	100.75482		2.31	0.00	0.00	0	75,116.00
R207	On 03/08/2017	Bond Future			7.93853		98.96727		7.90360	99.04259		2.26	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	923.11000		0.92311		973.72000	0.97372	923.110	2.34	0.64	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.91889		100.92941		7.88020	101.00521		1.95	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.07402		96.35896		8.04028	96.46695		3.72	0.00	0.00	0	21,510.00
R208	On 03/08/2017	Bond Future			8.09767		98.20255		8.06023	98.31586		3.54	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.10295		96.74640		8.06274	96.86099		3.22	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			9.47779		72.51834		9.44682	72.72995		13.66	0.00	0.00	0	62,826.00
R209	On 04/05/2017	Bond Future	8.93	Call	470.03000		0.47003		522.55000	0.52255	470.030	13.47	0.20	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,332.17000		2.33217		2,223.85000	2.22385	2,332.170	13.73	0.58	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,321.22000		1.32122		1,250.96000	1.25096	1,321.220	14.02	0.40	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.52228		73.90577		9.49008	74.12385		13.95	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.56149		72.22008		9.52849	72.44176		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			188.53693		188.53693		188.55800	188.55800			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			192.18480		192.18480		192.21275	192.21275			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.60346		193.60346		193.63016	193.63016			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			149.48157		149.48157		149.49825	149.49825			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.32398		150.32398		150.34608	150.34608			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 02/11/2017	Bond Future	153.33601		153.33601		153.35707	153.35707			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	9.26660		83.85431		9.22520	84.13419		11.39	0.00	0.00	0	44,822.00
R213	On 03/08/2017	Bond Future	9.31079		85.45870		9.26764	85.74684		11.60	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.35119		83.60115		9.30680	83.89409		11.56	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	9.56075		72.66915		9.52475	72.92660		14.51	0.00	0.00	0	35,149.00
R214	On 03/08/2017	Bond Future	9.60407		74.05949		9.56672	74.32442		14.81	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.64409		72.22968		9.60583	72.49907		14.85	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	22,013.31000	22,013.31000		21,966.11000	21,966.11000				0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,400.83000	22,400.83000		22,354.36000	22,354.36000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.27500	9.27500		9.24410	9.24410			14.70	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.44240	9.44240		9.41060	9.41060			14.13	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.61560	3.61560		3.59730	3.59730			16.68	0.00	1,807,800.00	500	2,000.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.58470	3.58470		3.56580	3.56580			17.04	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33950	1.33950		1.32810	1.32810				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.30660	1.30660		1.29520	1.29520				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.27970	1.27970		1.26840	1.26840				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.25420	1.25420		1.24300	1.24300				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,306,513,834.81</b>	<b>149,520</b>	<b>3,729,063.00</b>
<b>Grand Total:</b>												<b>1,306,513,834.81</b>	<b>149,520</b>	<b>3,729,063.00</b>