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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 24/02/2017	Any day expiry	12.96530	12.96530		12.83260	12.83260		11.86	0.00	102,310,854.00	7,900	0.00	
\$ / R	On 27/02/2017	Any day expiry	12.96760	12.96760		12.83260	12.83260		12.44	0.00	0.00	0	465.00	
\$ / R	On 28/02/2017	Any day expiry	12.96760	12.96760		12.82810	12.82810		14.05	0.00	0.00	0	1,153.00	
\$ / R	On 28/02/2017	Any day expiry	13.43	Call	6.68160	0.00668	5.49210	0.00549	6.682	20.90	0.06	0.00	0	30,000.00
\$ / R	On 01/03/2017	Any day expiry	12.96760	12.96760		12.83040	12.83040		14.93	0.00	0.00	0	0.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99500	12.99500		12.85750	12.85750		15.92	0.00	446,183,325.00	34,335	418,446.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	7.35080	0.00735	12.50350	0.01250	7.351	16.72	0.04	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	25.15260	0.02515	53.06830	0.05307	25.153	15.37	0.12	0.00	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.65	Put	51.41930	0.05142	94.21640	0.09422	51.419	15.53	0.21	535,963.27	200	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	77.71450	0.07771	131.69970	0.13170	77.714	15.64	0.28	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.92	Put	141.65320	0.14165	218.32310	0.21832	141.653	15.83	0.43	0.00	0	5,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	175.48510	0.17549	262.82450	0.26282	175.485	15.91	0.49	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	180.67780	0.18068	269.49120	0.26949	180.678	15.92	0.50	0.00	0	95,792.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	197.71390	0.19771	289.92900	0.28993	197.714	16.04	0.52	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	203.56780	0.20357	296.88520	0.29689	203.568	16.08	0.53	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	240.46380	0.24046	340.04100	0.34004	240.464	16.31	0.58	0.00	0	4,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	273.42310	0.27342	377.74250	0.37774	273.423	16.50	0.62	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	308.24740	0.30825	416.87460	0.41687	308.247	16.70	0.66	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	89.79580	0.08980	64.80130	0.06480	89.796	16.89	0.30	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	344.79580	0.34480	457.30130	0.45730	344.796	16.89	0.70	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	352.29950	0.35230	465.53000	0.46553	352.299	16.93	0.70	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.30	Call	77.92220	0.07792	56.39260	0.05639	77.922	17.08	0.27	0.00	0	44,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	27.60450	0.02760	21.07380	0.02107	27.604	18.44	0.11	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	24.04950	0.02405	18.32830	0.01833	24.049	18.70	0.10	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	13.99920	0.01400	10.54380	0.01054	13.999	19.76	0.06	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	13.27630	0.01328	9.98290	0.00998	13.276	19.87	0.06	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	11.04700	0.01105	8.25420	0.00825	11.047	20.24	0.05	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	10.76320	0.01076	8.03420	0.00803	10.763	20.29	0.05	0.00	0	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	1,015.76320	1.01576	1,150.53420	1.15053	1,015.763	20.29	0.95	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	1,113.32520	1.11333	1,248.64590	1.24865	1,113.325	20.82	0.96	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	6.32300	0.00632	4.67850	0.00468	6.323	21.40	0.03	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	5.07970	0.00508	3.80910	0.00381	5.080	21.88	0.02	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,310.07970	1.31008	1,446.30910	1.44631	1,310.080	21.88	0.98	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	4.05130	0.00405	3.05260	0.00305	4.051	22.44	0.02	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,409.05130	1.40905	1,545.55260	1.54555	1,409.051	22.44	0.98	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,448.70900	1.44871	1,585.29980	1.58530	1,448.709	22.66	0.98	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	3.70900	0.00371	2.79980	0.00280	3.709	22.66	0.02	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	3.25690	0.00326	2.46470	0.00246	3.257	23.00	0.01	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	3.18790	0.00319	2.41360	0.00241	3.188	23.06	0.01	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	2.53260	0.00253	1.92550	0.00193	2.533	23.68	0.01	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	1.52630	0.00153	1.16950	0.00117	1.526	25.14	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	1.44450	0.00144	1.10760	0.00111	1.444	25.31	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	1.31970	0.00132	1.01300	0.00101	1.320	25.59	0.01	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	1.22930	0.00123	0.94440	0.00094	1.229	25.81	0.01	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	1.03480	0.00103	0.79630	0.00080	1.035	26.38	0.00	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	2,235.83600	2.23584	2,373.14430	2.37314	2,235.836	27.11	1.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,365.68330	2.36568	2,503.02720	2.50303	2,365.683	27.84	1.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	0.57280	0.00057	0.49750	0.00050	0.573	28.51	0.00	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	0.55680	0.00056	0.49780	0.00050	0.557	28.63	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,705.45530	2.70546	2,843.00380	2.84300	2,705.455	29.94	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,745.44470	2.74544	2,883.00560	2.88301	2,745.445	30.24	1.00	83,110,930.56	6,400	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.42990	0.00043	0.50880	0.00051	0.430	30.69	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.38910	0.00039	0.52240	0.00052	0.389	32.18	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.35580	0.00036	0.54250	0.00054	0.356	33.83	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.32600	0.00033	0.57500	0.00058	0.326	35.93	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,755.30800	3.75531	3,893.03640	3.89304	3,755.308	37.80	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	0.23250	0.00023	0.29690	0.00030	0.233	38.92	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.10350	0.00010	0.13960	0.00014	0.103	38.92	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.00450	0.00000	0.00760	0.00001	0.005	38.92	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.00440	0.00000	0.00740	0.00001	0.004	38.92	0.00	0.00	0	7,160.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.00080	0.00000	0.00160	0.00000	0.001	38.92	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00030	0.00000	0.00050	0.00000	0.000	38.92	0.00	0.00	3,200	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00000	0.00000	0.00000	0.00000	0.000	38.92	0.00	0.00	0	1,800.00
\$ / R	On 16/03/2017	Any day expiry			12.99950	12.99950	12.86200	12.86200		16.23	0.00	0.00	0	0.00
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	19.22670	0.01923	12.92090	0.01292	19.227	19.79	0.07	0.00	0	20,000.00
\$ / R	On 17/03/2017	Any day expiry			13.00180	13.00180	12.86420	12.86420		16.30	0.00	40,634,284.00	3,128	3,916.00
\$ / R	On 17/03/2017	Any day expiry	12.75	Put	92.27060	0.09227	151.19760	0.15120	92.271	15.63	0.29	0.00	0	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.05	Put	230.54360	0.23054	323.55870	0.32356	230.544	16.49	0.53	0.00	0	25,000.00
\$ / R	On 17/03/2017	Any day expiry	13.75	Call	32.83370	0.03283	23.30600	0.02331	32.834	19.09	0.12	0.00	0	15,000.00
\$ / R	On 29/03/2017	Any day expiry			13.03130	13.03130	12.89350	12.89350		16.37	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	578.51400	0.57851	693.61830	0.69362	578.514	17.91	0.74	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	2.03110	0.00203	1.56310	0.00156	2.031	22.70	0.01	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.03580	13.03580	12.89810	12.89810		16.45	0.00	312,552.00	24	4,350.00
\$ / R	On 11/04/2017	Any day expiry			13.06140	13.06140	12.92350	12.92350		16.36	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.06370	13.06370	12.92580	12.92580		16.36	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	128.10830	0.12811	103.39060	0.10339	128.108	18.20	0.26	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	106.77360	0.10677	85.96860	0.08597	106.774	18.54	0.22	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	968.57750	0.96858	1,090.40730	1.09041	968.578	19.00	0.82	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	2.18680	0.00219	1.79000	0.00179	2.187	28.31	0.01	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.06600	13.06600	12.92810	12.92810		16.39	0.00	0.00	0	697.00
\$ / R	On 18/04/2017	Any day expiry			13.07760	13.07760	12.93960	12.93960		16.39	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.08460	13.08460	12.94650	12.94650		16.46	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.09390	13.09390	12.95570	12.95570		16.39	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	613.80890	0.61381	715.19900	0.71520	613.809	17.51	0.65	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	847.29150	0.84729	959.49290	0.95949	847.291	18.34	0.75	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	1,101.56060	1.10156	1,222.04360	1.22204	1,101.561	19.12	0.82	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	26.27320	0.02627	20.58300	0.02058	26.273	21.20	0.06	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	11.44860	0.01145	8.86630	0.00887	11.449	22.45	0.03	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	3.02840	0.00303	2.78020	0.00278	3.028	23.98	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.10090	13.10090	12.96260	12.96260		16.47	0.00	0.00	0	2,200.00
\$ / R	On 04/05/2017	Any day expiry			13.11480	13.11480	12.97640	12.97640		16.50	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	202.40250	0.20240	170.61600	0.17062	202.403	17.95	0.32	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.13100	13.13100	12.99250	12.99250		16.70	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.16570	13.16570	13.02700	13.02700		16.84	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	655.26490	0.65526	754.97480	0.75497	655.265	17.68	0.59	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	32.45380	0.03245	28.01540	0.02802	32.454	23.09	0.05	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.22170	13.22170	13.08240	13.08240		16.80	0.00	62,512,197.60	4,728	251,992.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	252.91310	0.25291	309.87540	0.30988	252.913	16.01	0.31	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	289.38950	0.28939	350.97550	0.35098	289.390	16.16	0.34	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	380.79040	0.38079	452.44110	0.45244	380.790	16.48	0.41	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	432.87000	0.43287	384.36250	0.38436	432.870	17.21	0.47	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	394.48250	0.39448	350.25510	0.35026	394.483	17.45	0.44	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	804.21440	0.80421	905.98190	0.90598	804.214	17.86	0.62	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	906.73890	0.90674	1,013.00320	1.01300	906.739	18.17	0.65	0.00	0	2,280.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	936.88200	0.93688	1,044.32900	1.04433	936.882	18.25	0.66	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,037.24480	1.03724	1,148.17920	1.14818	1,037.245	18.55	0.69	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	258.94480	0.25894	230.57920	0.23058	258.945	18.55	0.31	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,124.69730	1.12470	1,238.30610	1.23831	1,124.697	18.79	0.71	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,140.82970	1.14083	1,254.89680	1.25490	1,140.830	18.84	0.72	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,181.45750	1.18146	1,296.64000	1.29664	1,181.458	18.95	0.73	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,222.49520	1.22250	1,338.74840	1.33875	1,222.495	19.06	0.74	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	209.00740	0.20901	186.57870	0.18658	209.007	19.13	0.26	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,305.73190	1.30573	1,423.98690	1.42399	1,305.732	19.28	0.75	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	172.17620	0.17218	153.27700	0.15328	172.176	19.67	0.22	0.00	0	40,700.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,792.35720	1.79236	1,918.33520	1.91834	1,792.357	20.38	0.84	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	113.27540	0.11328	101.20490	0.10120	113.275	20.58	0.15	0.00	0	3,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	100.19840	0.10020	89.64130	0.08964	100.198	20.86	0.13	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	81.97100	0.08197	73.51360	0.07351	81.971	21.32	0.11	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	75.74840	0.07575	68.00500	0.06801	75.748	21.50	0.10	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,354.04840	2.35405	2,485.60500	2.48560	2,354.048	21.50	0.90	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	61.00380	0.06100	55.27420	0.05527	61.004	22.02	0.09	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,619.30380	2.61930	2,752.87420	2.75287	2,619.304	22.02	0.91	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	57.85350	0.05785	52.75270	0.05275	57.854	22.15	0.08	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	57.49370	0.05749	52.40470	0.05240	57.494	22.17	0.08	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	52.82390	0.05282	47.82770	0.04783	52.824	22.53	0.07	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	49.80810	0.04981	44.87110	0.04487	49.808	22.78	0.07	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	47.02960	0.04703	42.14880	0.04215	47.030	23.04	0.07	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	45.46870	0.04547	40.61890	0.04062	45.469	23.19	0.06	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	35.49960	0.03550	30.87070	0.03087	35.500	24.39	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	10.29890	0.01030	8.03020	0.00803	10.299	25.46	0.02	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	5.97010	0.00597	4.58310	0.00458	5.970	25.46	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	1.79030	0.00179	1.32980	0.00133	1.790	25.46	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.24280	13.24280	13.10310	13.10310		16.89	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	679.71010	0.67971	773.60640	0.77361	679.710	17.42	0.56	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	53.66640	0.05367	49.56540	0.04957	53.666	22.90	0.07	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.24740	13.24740	13.10780	13.10780		16.90	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.27550	13.27550	13.13550	13.13550		16.93	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,004.67360	1.00467	1,110.94460	1.11094	1,004.674	18.25	0.65	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	22.48930	0.02249	18.35070	0.01835	22.489	25.16	0.03	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.29650	13.29650	13.15620	13.15620		16.92	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.30590	13.30590	13.16550	13.16550		16.88	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	516.82660	0.51683	595.15660	0.59516	516.827	16.72	0.45	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	284.67310	0.28467	257.51330	0.25751	284.673	18.86	0.30	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.31060	13.31060	13.17010	13.17010		16.89	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	697.23960	0.69724	787.43790	0.78744	697.240	17.27	0.53	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	72.07760	0.07208	67.02840	0.06703	72.078	23.04	0.08	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.31990	13.31990	13.17930	13.17930		16.86	0.00	0.00	0	890.00
\$ / R	On 11/08/2017	Any day expiry			13.34560	13.34560	13.20470	13.20470		16.93	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 29/08/2017	Any day expiry			13.38770	13.38770		13.24630	13.24630		16.93	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	712.47680	0.71248		799.67880	0.79968	712.477	17.11	0.50	0.00	0	60.00		
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	91.91730	0.09192		86.72590	0.08673	91.917	23.07	0.10	0.00	0	60.00		
\$ / R			On 18/09/2017	Foreign Exchange Future			13.43410	13.43410		13.29200	13.29200		16.97	0.00	12,319,069.70	917	18,573.00
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	448.47920	0.44848		517.04370	0.51704	448.479	16.23	0.37	0.00	0	3,099.00		
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	661.83100	0.66183		744.55480	0.74455	661.831	16.89	0.47	0.00	0	500.00		
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	655.64830	0.65565		599.58820	0.59959	655.648	17.06	0.51	0.00	0	5,480.00		
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	887.74570	0.88775		981.43530	0.98144	887.746	17.51	0.55	0.00	0	960.00		
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	1,215.14700	1.21515		1,320.93060	1.32093	1,215.147	18.32	0.63	0.00	0	110.00		
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	1,291.40440	1.29140		1,399.33290	1.39933	1,291.404	18.50	0.65	0.00	0	110.00		
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	1,408.55640	1.40856		1,519.47280	1.51947	1,408.556	18.78	0.68	0.00	0	150.00		
\$ / R	16.00	Call	On 18/09/2017	Foreign Exchange Future	157.87370	0.15787		145.75380	0.14575	157.874	21.08	0.15	0.00	0	3,680.00		
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	131.80570	0.13181		124.34340	0.12434	131.806	21.83	0.13	0.00	0	960.00		
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	113.52020	0.11352		107.60210	0.10760	113.520	22.69	0.11	0.00	0	110.00		
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	105.90400	0.10590		100.61250	0.10061	105.904	23.12	0.10	0.00	0	650.00		
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	104.83760	0.10484		99.63260	0.09963	104.838	23.19	0.10	0.00	0	110.00		
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	64.08880	0.06409		56.36360	0.05636	64.089	24.20	0.06	0.00	0	3,099.00		
\$ / R			On 27/09/2017	Any day expiry			13.45490	13.45490		13.31260	13.31260		16.97	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	725.98140	0.72598		811.32160	0.81132	725.981	17.05	0.48	0.00	0	60.00		
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	110.89580	0.11090		105.82050	0.10582	110.896	23.31	0.10	0.00	0	60.00		
\$ / R			On 23/10/2017	Any day expiry			13.51510	13.51510		13.37210	13.37210		16.99	0.00	0.00	0	334.00
\$ / R			On 27/10/2017	Any day expiry			13.52440	13.52440		13.38120	13.38120		17.00	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	738.23010	0.73823		821.70290	0.82170	738.230	17.00	0.47	0.00	0	60.00		
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	130.23150	0.13023		120.32970	0.12033	130.231	23.62	0.11	0.00	0	60.00		
\$ / R			On 13/11/2017	Any day expiry			13.56370	13.56370		13.42010	13.42010		17.04	0.00	0.00	0	70.00
\$ / R			On 28/11/2017	Any day expiry			13.59850	13.59850		13.45440	13.45440		17.09	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	748.55280	0.74855		830.84490	0.83084	748.553	16.94	0.45	0.00	0	60.00		
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	148.88720	0.14889		133.61440	0.13361	148.887	23.68	0.12	0.00	0	60.00		
\$ / R			On 18/12/2017	Foreign Exchange Future			13.64440	13.64440		13.49980	13.49980		17.12	0.00	955,108.00	70	16,048.00
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	158.86910	0.15887		195.35410	0.19535	158.869	15.01	0.15	0.00	0	20,403.00		
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	215.45350	0.21545		256.15290	0.25615	215.453	15.40	0.19	0.00	0	18,000.00		
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	303.03750	0.30304		349.28800	0.34929	303.038	15.72	0.25	0.00	0	2,600.00		
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	492.91120	0.49291		558.72480	0.55872	492.911	16.14	0.34	0.00	0	2,580.00		
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	550.51810	0.55052		620.32730	0.62033	550.518	16.32	0.37	0.00	0	40,000.00		
\$ / R	13.23	Put	On 18/12/2017	Foreign Exchange Future	606.20730	0.60621		679.58930	0.67959	606.207	16.48	0.39	0.00	0	20,403.00		
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	670.01380	0.67001		747.19780	0.74720	670.014	16.67	0.41	0.00	0	52,000.00		
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	1,065.61880	1.06562		1,159.92470	1.15992	1,065.619	17.64	0.53	0.00	0	33,000.00		
\$ / R	14.09	Put	On 18/12/2017	Foreign Exchange Future	1,126.38130	1.12638		1,222.74690	1.22275	1,126.381	17.77	0.55	0.00	0	16,000.00		
\$ / R	14.15	Put	On 18/12/2017	Foreign Exchange Future	1,167.62510	1.16763		1,265.31770	1.26532	1,167.625	17.86	0.56	0.00	0	16,000.00		
\$ / R	14.18	Put	On 18/12/2017	Foreign Exchange Future	1,188.45890	1.18846		1,286.80240	1.28680	1,188.459	17.90	0.56	0.00	0	16,000.00		
\$ / R	14.50	Put	On 18/12/2017	Foreign Exchange Future	1,419.75910	1.41976		1,525.31180	1.52531	1,419.759	18.39	0.61	0.00	0	2,055.00		
\$ / R	14.53	Put	On 18/12/2017	Foreign Exchange Future	1,442.24960	1.44225		1,548.36930	1.54837	1,442.250	18.44	0.62	0.00	0	22,000.00		
\$ / R	15.00	Call	On 18/12/2017	Foreign Exchange Future	453.36270	0.45336		421.03450	0.42103	453.363	19.18	0.32	0.00	0	2,580.00		
\$ / R	15.12	Call	On 18/12/2017	Foreign Exchange Future	429.41990	0.42942		398.98710	0.39899	429.420	19.33	0.31	0.00	0	40,000.00		

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	16.00	Call	292.79530		0.29280		273.35570	0.27336	292.795	20.48	0.22	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	265.12530		0.26513		248.67150	0.24867	265.125	20.79	0.20	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	236.76440		0.23676		225.44790	0.22545	236.764	21.27	0.18	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	217.86780		0.21787		208.05320	0.20805	217.868	21.77	0.17	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	199.16050		0.19916		190.81150	0.19081	199.160	22.35	0.15	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	196.95220		0.19695		188.77610	0.18878	196.952	22.42	0.15	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	195.32610		0.19533		187.27520	0.18728	195.326	22.48	0.15	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	193.19350		0.19319		185.30910	0.18531	193.193	22.55	0.15	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	143.78930		0.14379		130.53120	0.13053	143.789	23.50	0.11	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.65360		13.65360		13.50890	13.50890		17.13	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	755.84590		0.75585		837.30030	0.83730	755.846	16.90	0.44	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	151.26340		0.15126		137.46350	0.13746	151.263	23.48	0.12	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.77520		13.77520		13.62930	13.62930		17.23	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.77980		13.77980		13.63380	13.63380		17.23	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.85360		13.85360		13.70690	13.70690		17.36	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	533.23400		0.53323		0.00000	0.00000	533.234	16.25	0.32	17,242,891.13	3,867	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	540.27690		0.54028		0.00000	0.00000	540.277	19.50	0.33	17,591,394.84	3,867	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.93920		13.93920		13.79180	13.79180		17.62	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,781.94080		1.78194		1,888.03650	1.88804	1,781.941	18.92	0.60	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	548.90470		0.54890		517.87070	0.51787	548.905	19.92	0.32	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.97620		13.97620		13.82850	13.82850		17.68	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.98540		13.98540		13.83770	13.83770		17.74	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.06410		14.06410		13.91570	13.91570		17.87	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	896.56810		0.89657		974.11650	0.97412	896.568	17.34	0.40	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.19360		14.19360		14.04410	14.04410		18.13	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.27450		14.27450		14.12440	14.12440		18.22	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.40630		14.40630		14.25520	14.25520		18.42	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.47800		14.47800		14.32630	14.32630		18.52	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.61910		14.61910		14.46620	14.46620		18.63	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.69750		14.69750		14.54380	14.54380		18.81	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			12.99500		12.99500		12.85750	12.85750		15.92	0.00	25,990.00	2	461.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.22170		13.22170		13.08240	13.08240		16.80	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.43410		13.43410		13.29200	13.29200		16.97	0.00	0.00	0	1.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.64440		13.64440		13.49980	13.49980		17.12	0.00	0.00	0	0.00
£ / R	On 28/02/2017	Any day expiry			16.22010		16.22010		16.04820	16.04820		23.50	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.25760		16.25760		16.08840	16.08840		21.49	0.00	406,440.00	25	52,999.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	2.94960		0.00295		2.49850	0.00250	2.950	29.91	0.01	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	2.22970		0.00223		2.10990	0.00211	2.230	44.77	0.00	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.31420		16.31420		16.14560	16.14560		20.76	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			16.35860		16.35860		16.18970	16.18970		20.39	0.00	65,428.40	4	61.00
£ / R	On 25/04/2017	Any day expiry			16.39960		16.39960		16.23020	16.23020		20.10	0.00	2,155,539.50	131	204.00
£ / R	On 28/04/2017	Any day expiry			16.40990		16.40990		16.24020	16.24020		20.14	0.00	0.00	0	79.00

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		16.58140	16.58140		16.41020	16.41020		19.89	0.00	447,697.80	27	24,879.00
£ / R	On 18/09/2017	Foreign Exchange Future		16.89150	16.89150		16.71660	16.71660		19.26	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future		17.20610	17.20610		17.02750	17.02750		18.80	0.00	0.00	0	5,788.00
¥ / R	On 13/03/2017	Foreign Exchange Future		0.11560	0.11560		0.11405	0.11405		22.40	0.00	0.00	0	60.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.11814	0.11814		0.11656	0.11656		17.65	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.12060	0.12060		0.11899	0.11899		15.28	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12311	0.12311		0.12146	0.12146		15.19	0.00	0.00	0	0.00
€ / R	On 24/02/2017	Any day expiry		13.70370	13.70370		13.58340	13.58340		11.20	0.00	27,407,400.00	2,000	0.00
€ / R	On 28/02/2017	Any day expiry		13.70720	13.70720		13.57770	13.57770		13.29	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future		13.74200	13.74200		13.61520	13.61520		15.01	0.00	3,875,244.00	282	74,232.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	152.43380	0.15243	222.81360	0.22281	152.434	15.01	0.45	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.74390	0.00074	0.57840	0.00058	0.744	25.66	0.00	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry		13.74780	13.74780		13.62100	13.62100		15.13	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry		13.79510	13.79510		13.66870	13.66870		15.19	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry		13.83680	13.83680		13.71020	13.71020		15.45	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future		14.04700	14.04700		13.91840	13.91840		16.06	0.00	252,846.00	18	80,279.00
€ / R	On 18/09/2017	Foreign Exchange Future		14.34290	14.34290		14.21150	14.21150		16.03	0.00	0.00	0	1,702.00
€ / R	On 18/12/2017	Foreign Exchange Future		14.64400	14.64400		14.51050	14.51050		16.18	0.00	73,220.00	5	183.00
€ / R	On 19/03/2018	Foreign Exchange Future		14.94910	14.94910		14.81370	14.81370		16.42	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		96.95056	96.95056		96.79966	96.79966			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		93.98679	93.98679		93.83368	93.83368			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		92.75255	92.75255		92.59481	92.59481			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		94.90723	94.90723		94.74453	94.74453			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		98.65958	98.65958		98.49335	98.49335			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		97.24499	97.24499		97.07263	97.07263			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.00296	100.00296		100.00296	100.00296			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.59971	99.59971		99.59930	99.59930			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.60255	99.60255		99.60377	99.60377			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.83028	99.83028		99.83412	99.83412			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.83641	99.83641		99.84392	99.84392			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.86019	99.86019		99.86381	99.86381			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.11794	99.11794		99.12534	99.12534			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.73847	98.73847		98.74632	98.74632			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.75946	98.75946		98.76740	98.76740			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.23000	99.23000		99.23000	99.23000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.70527	99.70527		99.69772	99.69772			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.29797	97.29797		97.21270	97.21270			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.59439	96.59439		96.50318	96.50318			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 15/06/2021	Interest Rate Swap	95.85602	95.85602	95.85602	95.76363	95.76363				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.10157	96.10157	96.10157	96.01098	96.01098				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.34829	98.34829	98.34829	98.26007	98.26007				0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.53016	98.53016	98.53016	98.44225	98.44225				0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	529.58900	529.58900	529.58900	530.16900	530.16900				0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	539.71900	539.71900	539.71900	540.30800	540.30800				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	550.41400	550.41400	550.41400	551.02100	551.02100				0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	611.77100	611.77100	611.77100	613.26500	613.26500				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	623.47400	623.47400	623.47400	624.99400	624.99400				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	635.82900	635.82900	635.82900	637.38500	637.38500				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	555.06600	555.06600	555.06600	556.62900	556.62900				0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	565.68500	565.68500	565.68500	567.27400	567.27400				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	576.89400	576.89400	576.89400	578.52200	578.52200				0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	9.96400	9.96400	9.96400	9.93410	9.93410			12.36	0.00	418,488.00	42	26,885.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.11630	10.11630	10.11630	10.08650	10.08650			12.89	0.00	0.00	0	7,655.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.26210	10.26210	10.26210	10.23150	10.23150			12.92	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.40780	10.40780	10.40780	10.37700	10.37700			12.88	0.00	0.00	0	313.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	9.92350	9.92350	9.92350	9.80820	9.80820			13.67	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.10570	10.10570	10.10570	9.98880	9.98880			14.43	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.27990	10.27990	10.27990	10.16140	10.16140			14.42	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.45540	10.45540	10.45540	10.33580	10.33580			14.16	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	12.91520	12.91520	12.91520	12.78180	12.78180			15.63	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.21850	13.21850	13.21850	13.08360	13.08360			16.53	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.51620	13.51620	13.51620	13.37780	13.37780			16.76	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.82140	13.82140	13.82140	13.67900	13.67900			17.23	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.89360	1.89360	1.89360	1.87300	1.87300			15.33	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.90970	1.90970	1.90970	1.88950	1.88950			15.76	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.92480	1.92480	1.92480	1.90480	1.90480			15.62	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.94000	1.94000	1.94000	1.91920	1.91920			15.48	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.90180	1.90180	1.90180	1.88150	1.88150			15.71	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.85220	1.85220	1.85220	1.83540	1.83540			15.02	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.89510	1.89510	1.89510	1.87780	1.87780			15.88	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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
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	10.47057	78.07800		10.43049	78.33452				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.54989	79.57155		10.50855	79.83255				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.62646	77.35551		10.58360	77.62258				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	10.62160	81.85154		10.58145	82.14649				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.69968	83.41720		10.65829	83.71736				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.77417	80.80851		10.73129	81.11554				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI	552.88600	552.88600		554.43700	554.43700				0.00	0.00	0	394.00
GOVI	On 03/08/2017	GOVI	563.46200	563.46200		565.04000	565.04000				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	574.62800	574.62800		576.24300	576.24300				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.67450	1.67450		1.65750	1.65750			15.23	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.70540	1.70540		1.68820	1.68820			16.44	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.73400	1.73400		1.71630	1.71630			16.76	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.76140	1.76140		1.74340	1.74340			16.51	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.32374	129.32374		129.32841	129.32841				0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future	130.48078	130.48078		130.48509	130.48509				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.09371	133.09371		133.09954	133.09954				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	101.33707	101.33707		101.55908	101.55908				0.00	0.00	0	2,272.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future	107.43775	107.43775		108.03274	108.03274				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	109.51667	109.51667		110.12275	110.12275				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	110.61937	110.61937		111.23889	111.23889				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 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	134.68682		134.68682		134.69193	134.69193			0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future	135.77950		135.77950		135.78416	135.78416			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	138.49864		138.49864		138.50489	138.50489			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	133.06174		133.06174		133.06673	133.06673			0.00	0.00	0	19,696.00
I2046	On 03/08/2017	Bond Future	135.63650		135.63650		135.64122	135.64122			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	136.74838		136.74838		136.75455	136.75455			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	143.12485		143.12485		143.79768	143.79768			0.00	0.00	0	24,034.00
I2050	On 03/08/2017	Bond Future	144.21558		144.21558		144.90095	144.90095			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	147.10346		147.10346		147.80406	147.80406			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	253.05300		253.05300		253.24200	253.24200			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future	257.94900		257.94900		258.14100	258.14100			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future	263.11500		263.11500		263.31300	263.31300			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.33000		92.67000		7.32000	92.68000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.33000		92.67000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.33000		92.67000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.34000		92.66000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.32000		92.68000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.31000		92.69000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.33000		92.67000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.35000		92.65000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.38000		92.62000		7.43000	92.57000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.12530		0.12530		0.12380	0.12380			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.12530		0.12530		0.12350	0.12350			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.12490		0.12490		0.12320	0.12320			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12410		0.12410		0.12240	0.12240			0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	9.34960		9.34960		9.29770	9.29770		12.66	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	9.48610		9.48610		9.43370	9.43370		13.31	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.61570		9.61570		9.56250	9.56250		13.38	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.74520		9.74520		9.69080	9.69080		20.85	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 13/03/2017	Foreign Exchange Future			1.25500		1.25500		1.24110	1.24110			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.26910		1.26910		1.25490	1.25490			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28330		1.28330		1.26880	1.26880			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.29450		1.29450		1.28280	1.28280			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.25110		1.25110		1.25130	1.25130			0.00	0.00	0	1,350.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25410		1.25410		1.25440	1.25440			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25740		1.25740		1.25760	1.25760			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.26100		1.26100		1.26130	1.26130			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.05750		1.05750		1.05890	1.05890			0.00	21,150.00	20	1,423.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06240		1.06240		1.06390	1.06390			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06760		1.06760		1.06920	1.06920			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.07330		1.07330		1.07490	1.07490			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.73274		115.33213		8.69190	115.61440		8.16	0.00	217,977,725.70	1,890	110,881.00
R186	On 04/05/2017	Bond Future	8.44	Call	818.14000		0.81814		921.67000	0.92167	818.140	8.14	0.32	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,547.30000		1.54730		1,700.15000	1.70015	1,547.300	8.28	0.49	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,060.45000		1.06045		973.24000	0.97324	1,060.450	8.42	0.36	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	562.23000		0.56223		510.93000	0.51093	562.230	8.59	0.22	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.77287		112.23532		8.73042	112.52242		8.45	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,265.58000		2.26558		2,145.03000	2.14503	2,265.580	8.51	0.46	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,101.02000		1.10102		1,032.84000	1.03284	1,101.020	8.81	0.27	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	870.64000		0.87064		814.69000	0.81469	870.640	8.91	0.22	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.80264		114.46005		8.75823	114.75405		8.31	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future			301.93646		301.93646		301.94801	301.94801			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.82584		300.82584		300.83658	300.83658			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.85026		306.85026		306.86452	306.86452			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future			248.27556		248.27556		248.28447	248.28447			0.00	0.00	0	33,873.00
R202	On 03/08/2017	Bond Future			249.38649		249.38649		249.39474	249.39474			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			254.38042		254.38042		254.39185	254.39185			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			8.26117		99.13419		8.23018	99.27310		5.89	0.00	0.00	0	18,983.00
R2023	On 03/08/2017	Bond Future			8.28615		101.03057		8.25355	101.17163		5.67	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.30290		99.10073		8.26815	99.24568		5.14	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
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	7.14255		101.56123		7.12493	101.56740		0.29	0.00	0.00	0	31,101.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.15769		93.54562		9.11716	93.82923			0.00	0.00	0	32,785.00
R2030	On 03/08/2017	Bond Future	9.20641		91.32833		9.16454	91.61692			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future	9.24245		93.13882		9.19903	93.43414			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	9.30190		92.47455		9.26144	92.77833		11.85	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future	9.34846		94.24351		9.30677	94.55263		11.79	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	9.38901		91.95237		9.34584	92.26862		11.71	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.42549		96.95628		9.37993	97.33318			0.00	2,520,863.28	26	7,906.00
R2035	On 03/08/2017	Bond Future	9.47180		98.81105		9.42491	99.19457			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.51448		96.26643		9.46601	96.65867			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	9.53986		93.10984		9.49436	93.48338		13.37	0.00	3,445,064.08	37	48,549.00
R2037	On 03/08/2017	Bond Future	9.59174		90.63379		9.54490	91.01400		13.94	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future	9.63248		92.43055		9.58415	92.81928		13.93	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.54629		103.72068		7.51211	103.77215		1.26	0.00	0.00	0	29,025.00
R204	On 03/08/2017	Bond Future	7.50759		101.66437		7.46723	101.71628		1.27	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.38056		103.67946		7.32972	103.73355		0.85	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future	9.55390		97.30777		9.51352	97.66548		14.01	0.00	0.00	0	9,085.00
R2040	On 03/08/2017	Bond Future	9.60447		94.66170		9.56293	95.02574		14.61	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future	9.64419		96.53824		9.60134	96.91056		14.63	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future	9.59308		94.27302		9.55272	94.63411		14.71	0.00	0.00	0	22,746.00
R2044	On 03/08/2017	Bond Future	9.64259		91.69397		9.60109	92.06154		15.35	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future	9.68159		93.51173		9.63881	93.88768		15.39	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future	9.58888		93.38015		9.54849	93.75027		15.29	0.00	0.00	0	64,165.00

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 03/08/2017	Bond Future			9.63309		95.16652		9.59161	95.54325		15.25	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future			9.67399		92.61316		9.63124	92.99832		15.26	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future			7.75242		101.06990		7.73627	101.10814		2.24	0.00	0.00	0	74,970.00
R207	On 03/08/2017	Bond Future			7.75678		99.36000		7.73904	99.39844		2.29	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,194.12000		1.19412		1,223.88000	1.22388	1,194.120	2.37	0.73	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.71512		101.32949		7.69464	101.36981		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			7.91404		96.87231		7.89304	96.93995		3.62	0.00	7,749,784.80	80	21,498.00
R208	On 03/08/2017	Bond Future			7.92536		98.72541		7.90289	98.79385		3.64	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.91649		97.27919		7.89179	97.35004		3.09	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.42412		72.88564		9.38373	73.16392		13.84	0.00	8,308,962.96	114	62,940.00
R209	On 04/05/2017	Bond Future	8.93	Call	537.46000		0.53746		611.82000	0.61182	537.460	13.65	0.22	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,111.55000		2.11155		1,975.70000	1.97570	2,111.550	13.92	0.55	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,167.69000		1.16769		1,081.15000	1.08115	1,167.690	14.21	0.37	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.46713		74.27990		9.42568	74.56301		13.88	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.50483		72.60133		9.46210	72.89086		13.96	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			188.31888		188.31888		188.32619	188.32619			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			191.96275		191.96275		191.96947	191.96947			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.37470		193.37470		193.38383	193.38383			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			149.45348		149.45348		149.45925	149.45925			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.29551		150.29551		150.30086	150.30086			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.30534		153.30534		153.31248	153.31248			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	9.19234		84.35728		9.15183	84.63345		11.55	0.00	14,425,094.88	171	44,651.00
R213	On 03/08/2017	Bond Future	9.23422		85.97097		9.19249	86.25201		11.54	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.27223		84.12321		9.22903	84.41077		11.51	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.50720		73.05266		9.46682	73.34406		14.66	0.00	0.00	0	35,149.00
R214	On 03/08/2017	Bond Future	9.54908		74.45011		9.50765	74.74670		14.65	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.58764		72.62773		9.54497	72.93102		14.76	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	21,762.28000	21,762.28000		21,535.11000	21,535.11000				0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,144.81000	22,144.81000		21,916.52000	21,916.52000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.24850	9.24850		9.12540	9.12540			13.26	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.41500	9.41500		9.28890	9.28890			13.76	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.60620	3.60620		3.59720	3.59720			15.41	0.00	0.00	0	21,800.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.57540	3.57540		3.56680	3.56680			16.84	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.35740	1.35740		1.32960	1.32960				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.32330	1.32330		1.30280	1.30280				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.29680	1.29680		1.28270	1.28270				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.26990	1.26990		1.26210	1.26210				0.00	0.00	0	0.00
Total for Derivatives :												1,073,285,509.50	73,510	3,551,061.00
Grand Total:												1,073,285,509.50	73,510	3,551,061.00