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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 13/03/2017	Foreign Exchange Future	13.24060	13.24060	13.08500	13.08500			15.67	0.00	1,092,654,033.80	82,523	316,029.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	0.31740	0.00032	0.62170	0.00062	0.317	28.24	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	2.02990	0.00203	3.91230	0.00391	2.030	25.74	0.02	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.70	Put	5.89550	0.00590	11.01080	0.01101	5.895	23.49	0.04	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	7.48460	0.00748	14.37210	0.01437	7.485	22.78	0.06	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.92	Put	17.31620	0.01732	35.87420	0.03587	17.316	20.36	0.12	0	5,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	24.68920	0.02469	52.09920	0.05210	24.689	19.37	0.17	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	25.97910	0.02598	54.91970	0.05492	25.979	19.23	0.18	0	95,697.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	30.27490	0.03027	64.25200	0.06425	30.275	18.80	0.20	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	31.86090	0.03186	67.67160	0.06767	31.861	18.66	0.21	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	43.27010	0.04327	91.80190	0.09180	43.270	17.81	0.28	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	55.75470	0.05575	124.92990	0.12493	55.755	17.09	0.35	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	71.60830	0.07161	161.82000	0.16182	71.608	16.38	0.43	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	82.08620	0.08209	36.70500	0.03671	82.086	15.67	0.49	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	91.48620	0.09149	201.70500	0.20171	91.486	15.67	0.51	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	97.61330	0.09761	209.98130	0.20998	97.613	15.83	0.53	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	13.30	Call	64.40990	0.06441	28.92500	0.02893	64.410	16.43	0.40	0.00	0	44,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.40	Call	39.67320	0.03967	0.00000	0.00000	39.673	17.93	0.27	1,048,652.70	300	300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Call	24.75640	0.02476	11.98370	0.01198	24.756	19.44	0.17	227,933.57	100	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.60	Call	15.79960	0.01580	0.00000	0.00000	15.800	20.95	0.11	149,185.69	100	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	12.74990	0.01275	6.74310	0.00674	12.750	21.70	0.09	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	10.36360	0.01036	5.65930	0.00566	10.364	22.45	0.08	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	4.87180	0.00487	2.69070	0.00269	4.872	25.47	0.04	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	4.47910	0.00448	2.50120	0.00250	4.479	25.70	0.03	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	3.35220	0.00335	1.95010	0.00195	3.352	26.51	0.02	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	3.21860	0.00322	1.88360	0.00188	3.219	26.63	0.02	0.00	0	521.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	762.61860	0.76262	916.88360	0.91688	762.619	26.63	0.98	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	861.56620	0.86157	1,016.34740	1.01635	861.566	27.79	0.98	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	1.43330	0.00143	0.95490	0.00095	1.433	29.07	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	1.04040	0.00104	0.73360	0.00073	1.040	30.12	0.01	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,060.44040	1.06044	1,215.73360	1.21573	1,060.440	30.12	0.99	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	0.74240	0.00074	0.55720	0.00056	0.742	31.28	0.01	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,160.14240	1.16014	1,315.55720	1.31556	1,160.142	31.28	0.99	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,200.05210	1.20005	1,355.49530	1.35550	1,200.052	31.74	1.00	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	0.65210	0.00065	0.49530	0.00050	0.652	31.74	0.00	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	0.53980	0.00054	0.41720	0.00042	0.540	32.44	0.00	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	0.52340	0.00052	0.40570	0.00041	0.523	32.55	0.00	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	0.37780	0.00038	0.30120	0.00030	0.378	33.84	0.00	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	0.19290	0.00019	0.16020	0.00016	0.193	36.92	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	0.17980	0.00018	0.14980	0.00015	0.180	37.28	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	0.16030	0.00016	0.13440	0.00013	0.160	37.87	0.00	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	0.14670	0.00015	0.12350	0.00012	0.147	38.34	0.00	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	0.11860	0.00012	0.10090	0.00010	0.119	39.53	0.00	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,989.49180	1.98949	2,145.07900	2.14508	1,989.492	41.07	1.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,119.47260	2.11947	2,275.06300	2.27506	2,119.473	42.61	1.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	0.05950	0.00006	0.05200	0.00005	0.060	44.04	0.00	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	0.05760	0.00006	0.05040	0.00005	0.058	44.28	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,459.44300	2.45944	2,615.03790	2.61504	2,459.443	46.65	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,499.44070	2.49944	2,655.04440	2.65504	2,499.441	47.12	1.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.03760	0.00004	0.05590	0.00006	0.038	47.83	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.04960	0.00005	0.10900	0.00011	0.050	51.93	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.10420	0.00010	0.19850	0.00020	0.104	58.34	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.21960	0.00022	0.36900	0.00037	0.220	66.50	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,509.77560	3.50978	3,665.58290	3.66558	3,509.776	73.78	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	0.58930	0.00059	0.86160	0.00086	0.589	81.07	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.76410	0.00076	0.53070	0.00053	0.764	88.35	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.06230	0.00006	0.04150	0.00004	0.062	88.35	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.06090	0.00006	0.04050	0.00004	0.061	88.35	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.01590	0.00002	0.01040	0.00001	0.016	88.35	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00620	0.00001	0.00400	0.00000	0.006	88.35	0.00	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	21.42	Call	0.00000	0.00000	0.00000	0.00000	0.000	88.35	0.00	0.00	0	1,800.00
\$ / R	On 16/03/2017	Any day expiry			13.24050	13.24050	13.08960	13.08960		16.57	0.00	0.00	0	0.00
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	9.24290	0.00924	5.70660	0.00571	9.243	22.28	0.05	0.00	0	20,000.00
\$ / R	On 17/03/2017	Any day expiry			13.24290	13.24290	13.09190	13.09190		16.42	0.00	0.00	0	3,634.00
\$ / R	On 17/03/2017	Any day expiry	12.75	Put	18.99660	0.01900	29.99380	0.02999	18.997	20.22	0.10	19,795,650.00	15,000	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.00	Put	52.36970	0.05237	0.00000	0.00000	52.370	18.32	0.24	48,157,248.00	15,000	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.05	Put	63.57780	0.06358	104.07420	0.10407	63.578	17.94	0.29	0.00	0	25,000.00
\$ / R	On 17/03/2017	Any day expiry	13.75	Call	18.81010	0.01881	11.56670	0.01157	18.810	19.83	0.10	0.00	0	15,000.00
\$ / R	On 29/03/2017	Any day expiry			13.27060	13.27060	13.12140	13.12140		15.04	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	336.21060	0.33621	450.98780	0.45099	336.211	16.08	0.67	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	1.12410	0.00112	0.84270	0.00084	1.124	24.66	0.00	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.27530	13.27530	13.12590	13.12590		15.28	0.00	0.00	0	6,649.00
\$ / R	On 03/04/2017	Any day expiry			13.28220	13.28220	13.13270	13.13270		15.02	0.00	0.00	0	0.00
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	113.13700	0.11314	178.61290	0.17861	113.137	14.39	0.34	0.00	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	232.24140	0.23224	166.82350	0.16682	232.241	14.82	0.55	0.00	0	15,400.00
\$ / R	On 10/04/2017	Any day expiry			13.29830	13.29830	13.27870	13.27870		14.92	0.00	0.00	0	0.00
\$ / R	On 10/04/2017	Any day expiry	13.50	Call	160.38210	0.16038	0.00000	0.00000	160.382	15.69	0.38	5,069,807.66	1,000	1,000.00
\$ / R	On 10/04/2017	Any day expiry	13.75	Call	98.95320	0.09895	0.00000	0.00000	98.953	16.65	0.26	3,412,934.30	1,000	1,000.00
\$ / R	On 11/04/2017	Any day expiry			13.30060	13.30060	13.15080	13.15080		14.95	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.30290	13.30290	13.15310	13.15310		15.01	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	126.93090	0.12693	96.18950	0.09619	126.931	16.36	0.31	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	101.52480	0.10152	76.94180	0.07694	101.525	16.81	0.25	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	721.08490	0.72108	852.00950	0.85201	721.085	17.45	0.81	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	1.39150	0.00139	1.52090	0.00152	1.392	29.77	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.30520	13.30520	13.15530	13.15530		15.10	0.00	0.00	0	722.00
\$ / R	On 18/04/2017	Any day expiry			13.31670	13.31670	13.16660	13.16660		15.09	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.32360	13.32360	13.17340	13.17340		15.29	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.33280	13.33280	13.18240	13.18240		15.45	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	396.99900	0.39700	497.30000	0.49730	396.999	15.94	0.58	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	613.78370	0.61378	731.49930	0.73150	613.784	16.93	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	859.99350	0.85999	988.64080	0.98864	859.994	17.87	0.80	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	19.18750	0.01919	13.85450	0.01385	19.188	20.10	0.05	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	6.06710	0.00607	4.44050	0.00444	6.067	21.06	0.02	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	2.82930	0.00283	2.73690	0.00274	2.829	25.07	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.33970	13.33970	13.18910	13.18910		15.55	0.00	0.00	0	2,074.00
\$ / R	On 04/05/2017	Any day expiry			13.35350	13.35350	13.20270	13.20270		15.58	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	219.67280	0.21967	173.90360	0.17390	219.673	16.50	0.38	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.36950	13.36950	13.21850	13.21850		15.68	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.40420	13.40420	13.25250	13.25250		15.68	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	445.32920	0.44533	536.04070	0.53604	445.329	15.95	0.52	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	21.83340	0.02183	16.67000	0.01667	21.833	21.33	0.04	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.45970	13.45970	13.30710	13.30710		15.61	0.00	1,160,899,125.00	86,250	339,909.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	129.97380	0.12997	168.31780	0.16832	129.974	14.40	0.21	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	155.17010	0.15517	199.48840	0.19949	155.170	14.52	0.24	0.00	0	4,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	187.77860	0.18778	0.00000	0.00000	187.779	14.68	0.28	7,491,987.00	2,000	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	224.36880	0.22437	280.62810	0.28063	224.369	14.85	0.32	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	474.75370	0.47475	403.63470	0.40363	474.754	15.51	0.54	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	427.33930	0.42734	363.65260	0.36365	427.339	15.74	0.50	10,150,855.13	1,500	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	587.96980	0.58797	686.57570	0.68658	587.970	16.20	0.56	1,885,374.14	250	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	322.59220	0.32259	0.00000	0.00000	322.592	16.48	0.40	8,194,392.60	1,500	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	683.94170	0.68394	788.95170	0.78895	683.942	16.55	0.61	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	712.40090	0.71240	819.12400	0.81912	712.401	16.65	0.62	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	267.52600	0.26753	226.71510	0.22672	267.526	16.97	0.35	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	807.82600	0.80783	919.61510	0.91962	807.826	16.97	0.65	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	891.79360	0.89179	1,007.29310	1.00729	891.794	17.24	0.68	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	907.33430	0.90733	1,023.49420	1.02349	907.334	17.29	0.69	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	946.56160	0.94656	1,064.32550	1.06433	946.562	17.41	0.70	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	986.31190	0.98631	1,105.61020	1.10561	986.312	17.53	0.71	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	210.10220	0.21010	177.68910	0.17769	210.102	17.60	0.28	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,067.28110	1.06728	1,189.45390	1.18945	1,067.281	17.77	0.73	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	168.69030	0.16869	142.60040	0.14260	168.690	18.18	0.23	0.00	0	42,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,548.82910	1.54883	1,681.65220	1.68165	1,548.829	19.08	0.83	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	106.77560	0.10678	88.85070	0.08885	106.776	19.28	0.16	0.00	0	3,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	92.71240	0.09271	77.02960	0.07703	92.712	19.56	0.14	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	73.52620	0.07353	60.95350	0.06095	73.526	20.02	0.11	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	67.10700	0.06711	55.58790	0.05559	67.107	20.21	0.10	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,107.40700	2.10741	2,248.48790	2.24849	2,107.407	20.21	0.90	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	52.20640	0.05221	43.16360	0.04316	52.206	20.73	0.08	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,372.50640	2.37251	2,516.06360	2.51606	2,372.506	20.73	0.92	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	49.08690	0.04909	40.56680	0.04057	49.087	20.86	0.08	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	48.65890	0.04866	40.21070	0.04021	48.659	20.88	0.08	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	43.08710	0.04309	35.19580	0.03520	43.087	21.14	0.07	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	39.55160	0.03955	31.57980	0.03158	39.552	21.33	0.06	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	35.86200	0.03586	28.33390	0.02833	35.862	21.45	0.06	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	33.55270	0.03355	26.54810	0.02655	33.553	21.49	0.05	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	19.84910	0.01985	15.95910	0.01596	19.849	21.82	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	3.37400	0.00337	2.62430	0.00262	3.374	22.36	0.01	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	1.63010	0.00163	1.25410	0.00125	1.630	22.36	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.32180	0.00032	0.24240	0.00024	0.322	22.36	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.48050	13.48050	13.32760	13.32760		15.76	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	477.45010	0.47745	565.50100	0.56550	477.450	15.76	0.49	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	42.42470	0.04242	33.59210	0.03359	42.425	21.37	0.06	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.48520	13.48520	13.33210	13.33210		15.77	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.51300	13.51300	13.35950	13.35950		15.75	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	783.56240	0.78356	890.10740	0.89011	783.562	16.76	0.61	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	6.55340	0.00655	5.27990	0.00528	6.553	21.01	0.01	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.53380	13.53380	13.38000	13.38000		15.86	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.54310	13.54310	13.38910	13.38910		15.84	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	347.38330	0.34738	415.33270	0.41533	347.383	15.26	0.37	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	292.04960	0.29205	254.41770	0.25442	292.050	17.45	0.33	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.54770	13.54770	13.39370	13.39370		15.85	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	503.23330	0.50323	587.99100	0.58799	503.233	15.77	0.47	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	56.69980	0.05670	45.32660	0.04533	56.700	21.30	0.07	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.55700	13.55700	13.40280	13.40280		15.83	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.58250	13.58250	13.42790	13.42790		15.93	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.62420	13.62420	13.46890	13.46890		15.88	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	525.16640	0.52517	607.58680	0.60759	525.166	15.72	0.44	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	77.86040	0.07786	67.23110	0.06723	77.860	21.59	0.09	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.67040	13.67040	13.51440	13.51440		15.96	0.00	95,692.80	7	19,376.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	301.71620	0.30172	360.37850	0.36038	301.716	14.90	0.30	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	484.56310	0.48456	561.69900	0.56170	484.563	15.55	0.41	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	707.87510	0.70788	633.41670	0.63342	707.875	15.71	0.57	0.00	0	5,480.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	688.46470	0.68846	781.60160	0.78160	688.465	16.16	0.50	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	997.09550	0.99710	1,105.87920	1.10588	997.096	17.01	0.60	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,069.93310	1.06993	1,181.93020	1.18193	1,069.933	17.20	0.62	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,183.05060	1.18305	1,299.02000	1.29902	1,183.051	17.49	0.65	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	152.22290	0.15222	134.76590	0.13477	152.223	19.98	0.16	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	120.94380	0.12094	108.43600	0.10844	120.944	20.56	0.13	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	100.17870	0.10018	89.52450	0.08952	100.179	21.32	0.11	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	91.65630	0.09166	81.75650	0.08176	91.656	21.70	0.10	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	90.46750	0.09047	80.67510	0.08068	90.468	21.76	0.10	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	56.04530	0.05605	45.67750	0.04568	56.045	23.12	0.06	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.69120	13.69120	13.53470	13.53470		16.08	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	543.90010	0.54390	625.08260	0.62508	543.900	15.74	0.43	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	95.95770	0.09596	85.98620	0.08599	95.958	21.88	0.10	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			13.75110	13.75110	13.59340	13.59340		16.19	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.76030	13.76030	13.60240	13.60240		16.21	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	562.74510	0.56275	642.17730	0.64218	562.745	15.81	0.42	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	116.63640	0.11664	106.00900	0.10601	116.636	22.34	0.11	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.79950	13.79950	13.64080	13.64080		16.29	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.83400	13.83400	13.67470	13.67470		16.39	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	578.32740	0.57833	655.95890	0.65596	578.327	15.83	0.40	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	139.24730	0.13925	127.75120	0.12775	139.247	22.64	0.12	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.88000	13.88000	13.71960	13.71960		16.46	0.00	235,960.00	17	16,680.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	106.35480	0.10635	127.29110	0.12729	106.355	14.56	0.12	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	142.04850	0.14205	168.36280	0.16836	142.049	14.65	0.15	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	204.53250	0.20453	241.22930	0.24123	204.533	14.77	0.19	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	361.65840	0.36166	414.32240	0.41432	361.658	15.19	0.29	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	407.93290	0.40793	468.68990	0.46869	407.933	15.29	0.31	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	454.30040	0.45430	521.65860	0.52166	454.300	15.40	0.34	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	511.07340	0.51107	582.76600	0.58277	511.073	15.59	0.36	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	875.83440	0.87583	969.07050	0.96907	875.834	16.62	0.49	0.00	0	33,000.00

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	14.09	Put	933.22060	0.93322	1,029.18020	1.02918	933.221	16.76	0.51	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	972.32190	0.97232	1,070.04790	1.07005	972.322	16.85	0.52	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	992.11920	0.99212	1,090.71350	1.09071	992.119	16.90	0.53	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,212.91230	1.21291	1,320.56630	1.32057	1,212.912	17.40	0.58	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,234.46650	1.23447	1,342.99690	1.34300	1,234.466	17.45	0.59	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	470.28850	0.47029	429.18760	0.42919	470.288	18.22	0.34	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	445.66700	0.44567	405.81070	0.40581	445.667	18.42	0.33	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	298.21320	0.29821	269.82520	0.26983	298.213	19.63	0.23	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	268.16900	0.26817	242.73790	0.24274	268.169	19.94	0.21	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	234.65600	0.23466	214.12240	0.21412	234.656	20.35	0.19	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	211.55950	0.21156	195.46790	0.19547	211.560	20.76	0.17	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	191.36340	0.19136	177.12090	0.17712	191.363	21.33	0.15	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	188.98860	0.18899	174.96500	0.17497	188.989	21.40	0.15	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	187.24050	0.18724	173.37470	0.17337	187.240	21.45	0.15	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	184.95380	0.18495	171.29590	0.17130	184.954	21.53	0.15	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	146.59900	0.14660	126.26270	0.12626	146.599	23.01	0.12	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.88900	13.88900	13.72840	13.72840		16.47	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	589.28920	0.58929	665.50580	0.66551	589.289	15.84	0.39	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	153.45400	0.15345	135.72610	0.13573	153.454	22.95	0.12	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			14.00940	14.00940	13.84590	13.84590		16.60	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.01390	14.01390	13.85030	13.85030		16.60	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.08620	14.08620	13.92130	13.92130		16.75	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	407.43340	0.40743	458.97820	0.45898	407.433	15.39	0.28	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	559.74230	0.55974	515.05300	0.51505	559.742	18.70	0.35	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.16790	14.16790	14.00330	14.00330		16.96	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,579.76410	1.57976	1,689.36740	1.68937	1,579.764	18.06	0.58	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	564.04000	0.56404	521.55580	0.52156	564.040	19.13	0.33	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.20320	14.20320	14.03870	14.03870		17.08	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.21210	14.21210	14.04760	14.04760		17.08	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.28710	14.28710	14.12300	14.12300		17.28	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	737.20250	0.73720	811.14270	0.81114	737.203	16.37	0.37	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.41080	14.41080	14.24710	14.24710		17.49	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.48810	14.48810	14.32460	14.32460		17.64	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.61400	14.61400	14.45100	14.45100		17.79	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.68250	14.68250	14.51970	14.51970		17.90	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.81720	14.81720	14.65490	14.65490		18.01	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.89070	14.89070	14.72870	14.72870		18.17	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.24060	13.24060	13.08500	13.08500		15.67	0.00	264,812.00	20	484.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.45970	13.45970	13.30710	13.30710		15.61	0.00	8,170,037.90	607	516.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.67040	13.67040	13.51440	13.51440		15.96	0.00	0.00	0	7.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.88000	13.88000	13.71960	13.71960		16.46	0.00	0.00	0	3.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.13300	16.13300	15.92510	15.92510		22.91	0.00	156,119,041.00	9,677	51,640.00

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	0.04720	0.00005		0.05490	0.00005	0.047	44.61	0.00	0.00	0	600.00	
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	0.61530	0.00062		0.27900	0.00028	0.615	83.93	0.00	0.00	0	1,200.00	
£ / R	On 31/03/2017	Any day expiry			16.18250	16.18250		15.98070	15.98070		21.46	0.00	0.00	0	270.00	
£ / R	On 13/04/2017	Any day expiry			16.22520	16.22520		16.02500	16.02500		20.86	0.00	0.00	0	61.00	
£ / R	On 25/04/2017	Any day expiry			16.26330	16.26330		16.06240	16.06240		20.31	0.00	0.00	0	204.00	
£ / R	On 28/04/2017	Any day expiry			16.27280	16.27280		16.07170	16.07170		20.30	0.00	0.00	0	97.00	
£ / R	On 19/06/2017	Foreign Exchange Future			16.43980	16.43980		16.23610	16.23610		19.98	0.00	63,112,392.20	3,839	28,937.00	
£ / R	On 18/09/2017	Foreign Exchange Future			16.74190	16.74190		16.53340	16.53340		19.40	0.00	0.00	0	462.00	
£ / R	On 18/12/2017	Foreign Exchange Future			17.05020	17.05020		16.83520	16.83520		18.87	0.00	0.00	0	8,202.00	
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11531	0.11531		0.11428	0.11428		40.26	0.00	0.00	0	60.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11772	0.11772		0.11674	0.11674		17.57	0.00	0.00	0	3,761.00	
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12014	0.12014		0.11913	0.11913		15.33	0.00	0.00	0	0.00	
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12262	0.12262		0.12157	0.12157		13.10	0.00	0.00	0	0.00	
€ / R	On 13/03/2017	Foreign Exchange Future			14.03240	14.03240		13.81390	13.81390		15.12	0.00	38,434,743.60	2,739	79,765.00	
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	13.07950	0.01308		40.52800	0.04053	13.080	18.58	0.10	0.00	0	1,000.00	
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.05380	0.00005		0.04510	0.00005	0.054	37.05	0.00	0.00	0	680.00	
€ / R	On 15/03/2017	Any day expiry			14.02950	14.02950		13.81980	13.81980		14.94	0.00	0.00	0	8.00	
€ / R	On 31/03/2017	Any day expiry			14.07960	14.07960		13.86730	13.86730		13.82	0.00	0.00	0	9.00	
€ / R	On 13/04/2017	Any day expiry			14.12080	14.12080		13.90990	13.90990		13.49	0.00	0.00	0	45.00	
€ / R	On 19/06/2017	Foreign Exchange Future			14.32920	14.32920		14.11480	14.11480		14.74	0.00	29,575,468.80	2,064	90,793.00	
€ / R	On 18/09/2017	Foreign Exchange Future			14.62450	14.62450		14.40510	14.40510		14.97	0.00	58,498.00	4	1,837.00	
€ / R	On 18/12/2017	Foreign Exchange Future			14.92740	14.92740		14.70190	14.70190		15.42	0.00	1,343,466.00	90	1,495.00	
€ / R	On 19/03/2018	Foreign Exchange Future			15.23530	15.23530		15.00190	15.00190		15.67	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			96.83955	96.83955		96.70625	96.70625			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			93.90280	93.90280		93.76505	93.76505			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			92.68737	92.68737		92.53659	92.53659			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			94.84156	94.84156		94.67282	94.67282			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			98.57528	98.57528		98.39241	98.39241			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			97.17438	97.17438		96.97937	96.97937			0.00	0.00	0	0.00	
10Y STND	On 21/06/2027	Interest Rate Swap			99.21367	99.21367		99.01570	99.01570			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.00273	100.00273		100.00273	100.00273			0.00	0.00	0	0.00	
1Y STND	On 15/06/2017	Interest Rate Swap			99.61081	99.61081		99.61066	99.61066			0.00	0.00	0	0.00	
1Y STND	On 21/09/2017	Interest Rate Swap			99.62059	99.62059		99.61661	99.61661			0.00	0.00	0	0.00	
1Y STND	On 21/12/2017	Interest Rate Swap			99.84668	99.84668		99.84091	99.84091			0.00	0.00	0	0.00	
1Y STND	On 15/03/2018	Interest Rate Swap			99.83348	99.83348		99.82805	99.82805			0.00	0.00	0	0.00	
1Y STND	On 21/06/2018	Interest Rate Swap			100.05126	100.05126		100.04255	100.04255			0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			99.87363	99.87363		99.86829	99.86829			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			99.11915	99.11915		99.11341	99.11341			0.00	0.00	0	0.00	
2Y STND	On 15/06/2018	Interest Rate Swap			98.73563	98.73563		98.72638	98.72638			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
2Y STND	On 21/09/2018	Interest Rate Swap	98.75357	98.75357	98.75357	98.73809	98.73809				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.21000	99.21000	99.21000	99.19000	99.19000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.66869	99.66869	99.66869	99.64804	99.64804				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.14815	100.14815	100.14815	100.12089	100.12089				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.19137	97.19137	97.19137	97.13414	97.13414				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.48990	96.48990	96.48990	96.42749	96.42749				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.76429	95.76429	95.76429	95.68899	95.68899				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.02659	96.02659	96.02659	95.93224	95.93224				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.26782	98.26782	98.26782	98.15906	98.15906				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.44894	98.44894	98.44894	98.33341	98.33341				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.68050	99.68050	99.68050	99.56861	99.56861				0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	530.22500	530.22500	530.22500	531.27400	531.27400				0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	540.36500	540.36500	540.36500	541.43700	541.43700				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	551.01900	551.01900	551.01900	552.12000	552.12000				0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	611.99700	611.99700	611.99700	613.85900	613.85900				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	623.70100	623.70100	623.70100	625.60200	625.60200				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	635.99800	635.99800	635.99800	637.94500	637.94500				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	556.57400	556.57400	556.57400	558.34500	558.34500				0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	567.21800	567.21800	567.21800	569.02600	569.02600				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	578.40200	578.40200	578.40200	580.25300	580.25300				0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	9.95230	9.95230	9.95230	9.87190	9.87190			11.60	0.00	7,593,604.90	763	21,807.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.09930	10.09930	10.09930	10.02090	10.02090			11.73	0.00	8,059,241.40	798	8,392.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.24220	10.24220	10.24220	10.16190	10.16190			11.99	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.38560	10.38560	10.38560	10.30150	10.30150			12.21	0.00	0.00	0	4,400.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	9.80520	9.80520	9.80520	9.72800	9.72800			13.10	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.98060	9.98060	9.98060	9.90580	9.90580			13.31	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.15210	10.15210	10.15210	10.07530	10.07530			13.48	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.32470	10.32470	10.32470	10.24500	10.24500			13.35	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.07120	13.07120	13.07120	12.90610	12.90610			15.64	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.36340	13.36340	13.36340	13.20340	13.20340			15.15	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.65680	13.65680	13.65680	13.49280	13.49280			15.73	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.95800	13.95800	13.95800	13.78890	13.78890			16.21	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.91770	1.91770	1.91770	1.89140	1.89140			15.32	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.92680	1.92680	1.92680	1.90540	1.90540			14.91	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.93990	1.93990	1.93990	1.91920	1.91920			14.99	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.95350	1.95350	1.95350	1.93270	1.93270			14.75	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
CNH/R	On 02/05/2017	Any day expiry		1.91940	1.91940		1.89880	1.89880		14.17	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future		1.89260	1.89260		1.86290	1.86290		15.22	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.93430	1.93430		1.90490	1.90490		14.78	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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		10.42791	78.35107		10.38289	78.64083			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future		10.50588	79.84946		10.45930	80.14524			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.58224	77.63108		10.53394	77.93376			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		10.57452	82.19759		10.52947	82.53107			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		10.65112	83.76956		10.60455	84.10994			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.72517	81.15953		10.67692	81.50774			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI		554.36000	554.36000		556.11800	556.11800			0.00	0.00	0	396.00
GOVI	On 03/08/2017	GOVI		564.96200	564.96200		566.75700	566.75700			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		576.10100	576.10100		577.93900	577.93900			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.70490	1.70490		1.68480	1.68480		14.82	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.73500	1.73500		1.71530	1.71530		15.62	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.76340	1.76340		1.74350	1.74350		15.47	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.79110	1.79110		1.77040	1.77040		16.06	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		129.28705	129.28705		129.28961	129.28961			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future		130.43936	130.43936		130.44259	130.44259			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		133.04022	133.04022		133.04579	133.04579			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
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/05/2017	Bond Future	100.87447		100.87447		100.87638	100.87638			0.00	0.00	0	2,272.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future	106.52902		106.52902		106.67660	106.67660			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	108.58697		108.58697		108.73796	108.73796			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	109.66183		109.66183		109.81760	109.81760			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	133.86440		133.86440		133.86705	133.86705			0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future	134.93682		134.93682		134.94035	134.94035			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	137.62756		137.62756		137.63332	137.63332			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future	131.35894		131.35894		131.36139	131.36139			0.00	0.00	0	20,133.00
I2046	On 03/08/2017	Bond Future	133.89665		133.89665		133.89966	133.89966			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	134.96195		134.96195		134.96747	134.96747			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	142.75235		142.75235		143.08665	143.08665			0.00	0.00	0	24,054.00
I2050	On 03/08/2017	Bond Future	143.83126		143.83126		144.17292	144.17292			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	146.69918		146.69918		147.05005	147.05005			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future	252.09300		252.09300		252.11300	252.11300			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future	256.96300		256.96300		256.98500	256.98500			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future	262.08600		262.08600		262.11300	262.11300			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.31000		92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.25000		92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.34000		92.66000		7.34000	92.66000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.12900		0.12900		0.12760	0.12760			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.12900		0.12900		0.12710	0.12710			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
KES / R	On 18/09/2017	Foreign Exchange Future			0.12870		0.12870		0.12700	0.12700			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12780		0.12780		0.12680	0.12680			0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.14070		9.14070		9.06470	9.06470		12.01	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.27030		9.27030		9.19620	9.19620		11.99	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.39650		9.39650		9.32070	9.32070		12.34	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.52280		9.52280		9.44410	9.44410		21.48	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.26110		1.26110		1.25350	1.25350			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.27750		1.27750		1.27040	1.27040			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.29020		1.29020		1.28360	1.28360			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30570		1.30570		1.29930	1.29930			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.21850		1.21850		1.21710	1.21710			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22140		1.22140		1.22010	1.22010			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.22470		1.22470		1.22340	1.22340			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.22840		1.22840		1.22710	1.22710			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.05980		1.05980		1.05570	1.05570			0.00	727,022.80	686	20.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06460		1.06460		1.06070	1.06070			0.00	0.00	0	71,290.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06980		1.06980		1.06590	1.06590			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.07550		1.07550		1.07160	1.07160			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.72717		115.37057		8.67633	115.72226		8.13	0.00	11,537,057.00	100	110,205.00
R186	On 04/05/2017	Bond Future	8.44	Call	668.89000		0.66889		791.03000	0.79103	668.890	8.02	0.30	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,371.61000		1.37161		1,562.24000	1.56224	1,371.610	8.11	0.49	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	861.47000		0.86147		759.21000	0.75921	861.470	8.24	0.34	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	838.76000		0.83876		738.67000	0.73867	838.760	8.25	0.33	0.00	0	2,600.00
R186	On 04/05/2017	Bond Future	9.20	Put	407.79000		0.40779		353.21000	0.35321	407.790	8.40	0.19	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.76715		112.27395		8.71410	112.63306		8.42	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,135.57000		2.13557		1,985.38000	1.98538	2,135.570	8.48	0.45	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	994.48000		0.99448		912.15000	0.91215	994.480	8.78	0.26	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	773.40000		0.77340		706.70000	0.70670	773.400	8.87	0.21	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.79839		114.48814		8.74289	114.85585		8.27	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			301.24014		301.24014		301.24648	301.24648			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.10693		300.10693		300.11488	300.11488			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.09107		306.09107		306.10418	306.10418			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

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
R202	On 04/05/2017	Bond Future		247.88274	247.88274		247.56610	247.56610			0.00	0.00	0	33,757.00
R202	On 03/08/2017	Bond Future		248.97875	248.97875		248.65679	248.65679			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future		253.94301	253.94301		253.61903	253.61903			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		8.24765	99.19477		8.19626	99.42542		5.83	0.00	0.00	0	19,183.00
R2023	On 03/08/2017	Bond Future		8.27201	101.09172		8.21760	101.32747		5.62	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future		8.29029	99.15330		8.23242	99.39499		5.08	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		7.03879	101.59757		7.05726	101.59110		0.28	0.00	0.00	0	31,101.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		9.12045	93.80616		9.07501	94.12546			0.00	0.00	0	32,675.00
R2030	On 03/08/2017	Bond Future		9.16795	91.59337		9.12085	91.91939			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future		9.20406	93.39986		9.15521	93.73352			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		9.25941	92.79361		9.20894	93.17467		11.86	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future		9.30468	94.56816		9.25253	94.95704		11.79	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.34509	92.27413		9.29109	92.67197		11.70	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		9.40395	97.13419		9.35859	97.51049			0.00	0.00	0	8,517.00
R2035	On 03/08/2017	Bond Future		9.44967	98.99176		9.40284	99.37590			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.49284	96.44125		9.44443	96.83410			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		9.50220	93.41885		9.45690	93.79271		13.39	0.00	0.00	0	49,334.00
R2037	On 03/08/2017	Bond Future		9.55298	90.94824		9.50623	91.32978		13.97	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.59373	92.74202		9.54546	93.13235		13.96	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		7.41267	103.92210		7.42322	103.90618		1.24	0.00	0.00	0	27,099.00
R204	On 03/08/2017	Bond Future		7.34853	101.86916		7.36062	101.85357		1.25	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.19402	103.87812		7.20767	103.86356		0.82	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		9.50623	97.73029		9.46093	98.13465		14.06	0.00	0.00	0	9,195.00
R2040	On 03/08/2017	Bond Future		9.55543	95.09171		9.50871	95.50435		14.66	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
R2040	On 02/11/2017	Bond Future			9.59484		96.96725		9.54664	97.38933		14.67	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			9.54048		94.74409		9.50028	95.10689		14.77	0.00	0.00	0	22,991.00
R2044	On 03/08/2017	Bond Future			9.58850		92.17354		9.54705	92.54394		15.41	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.62704		93.99158		9.58431	94.37045		15.43	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			9.52693		93.94892		9.49178	94.27441		15.36	0.00	0.00	0	70,632.00
R2048	On 03/08/2017	Bond Future			9.56945		95.74564		9.53325	96.07795		15.32	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future			9.60959		93.19448		9.57225	93.53454		15.34	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			7.69845		101.19775		7.64525	101.32397		2.22	0.00	0.00	0	73,209.00
R207	On 03/08/2017	Bond Future			7.69692		99.48978		7.63740	99.61904		2.25	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,262.59000		1.26259		1,365.03000	1.36503	1,262.590	2.33	0.77	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.65300		101.45186		7.58553	101.58500		1.85	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			7.85470		97.06357		7.80777	97.21516		3.59	0.00	0.00	0	21,334.00
R208	On 03/08/2017	Bond Future			7.86158		98.91982		7.81081	99.07492		3.60	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.85081		97.46773		7.79539	97.62716		3.04	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			9.38729		73.13933		9.34200	73.45312		13.85	0.00	0.00	0	63,089.00
R209	On 04/05/2017	Bond Future	8.93	Call	454.57000		0.45457		535.60000	0.53560	454.570	13.51	0.21	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,781.94000		1.78194		1,634.84000	1.63484	1,781.940	13.75	0.53	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	889.55000		0.88955		803.27000	0.80327	889.550	13.97	0.33	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.42933		74.53801		9.38270	74.85834		13.87	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.46705		72.85723		9.41898	73.18480		13.95	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

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
R210	On 04/05/2017	Bond Future		187.17503	187.17503		187.17893	187.17893			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future		190.79094	190.79094		190.79585	190.79585			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future		192.16322	192.16322		192.17140	192.17140			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		149.23647	149.23647		149.23968	149.23968			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future		150.06970	150.06970		150.07360	150.07360			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future		153.06202	153.06202		153.06866	153.06866			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		9.15613	84.60407		9.11070	84.91515		11.54	0.00	0.00	0	44,651.00
R213	On 03/08/2017	Bond Future		9.19693	86.22205		9.14999	86.53960		11.52	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future		9.23501	84.37088		9.18641	84.69582		11.48	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		9.46592	73.35058		9.42061	73.67991		14.70	0.00	0.00	0	34,975.00
R214	On 03/08/2017	Bond Future		9.50673	74.75331		9.46012	75.08943		14.69	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future		9.54516	72.92967		9.49715	73.27340		14.75	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		22,064.14000	22,064.14000		21,766.17000	21,766.17000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future		22,414.21000	22,414.21000		22,135.68000	22,135.68000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future		9.33000	9.33000		9.23590	9.23590		12.65	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future		9.48710	9.48710		9.39560	9.39560		12.77	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future		3.53020	3.53020		3.51100	3.51100		15.97	0.00	0.00	0	19,800.00
TRY / R	On 19/06/2017	Foreign Exchange Future		3.49180	3.49180		3.47270	3.47270		15.71	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.37340	1.37340		1.34270	1.34270			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future		1.35040	1.35040		1.32020	1.32020			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.33110	1.33110		1.30080	1.30080			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future		1.31060	1.31060		1.28020	1.28020			0.00	0.00	0	0.00
Total for Derivatives :												2,684,464,217.97	227,934	3,648,425.00
Grand Total:												2,684,464,217.97	227,934	3,648,425.00