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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 01/03/2017

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	
<b>Derivatives</b>														
\$ / R	On 01/03/2017	Any day expiry	13.09000	13.09000		13.04770	13.04770		19.40	0.00	0.00	0	0.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.11270	13.11270		13.07050	13.07050		15.60	0.00	578,833,916.10	44,143	424,331.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	2.58530	0.00259	3.50250	0.00350	2.585	18.72	0.02	0	250.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	9.89660	0.00990	13.12800	0.01313	9.897	16.87	0.06	0	2,250.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.65	Put	21.82660	0.02183	28.59400	0.02859	21.827	16.55	0.11	0	100.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	35.29900	0.03530	45.54310	0.04554	35.299	16.34	0.17	0	13,791.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.92	Put	73.34930	0.07335	91.43680	0.09144	73.349	15.98	0.30	0	5,400.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	96.08000	0.09608	117.87340	0.11787	96.080	15.83	0.37	0	2,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	99.71070	0.09971	122.04370	0.12204	99.711	15.81	0.38	246,766.51	50	95,697.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	111.20580	0.11121	135.15930	0.13516	111.206	15.75	0.41	0	1,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	115.24060	0.11524	139.73500	0.13973	115.241	15.73	0.42	0	1,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	141.64860	0.14165	171.96370	0.17196	141.649	15.60	0.48	0	4,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	169.32010	0.16932	202.00490	0.20200	169.320	15.79	0.53	0	2,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	199.58430	0.19958	234.39140	0.23439	199.584	15.97	0.59	0	2,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	94.98460	0.09498	89.45160	0.08945	94.985	16.15	0.37	0	13,791.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	232.28460	0.23228	268.95160	0.26895	232.285	16.15	0.63	0	100.00	

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	13.26	Put	239.10220		0.23910		276.10860	0.27611	239.102	16.19	0.64	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.30	Call	79.94250		0.07994		76.00470	0.07600	79.943	16.33	0.32	0.00	0	44,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	21.29250		0.02129		22.49250	0.02249	21.293	17.62	0.11	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	17.40190		0.01740		18.76040	0.01876	17.402	17.80	0.09	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	9.20650		0.00921		10.48280	0.01048	9.206	19.23	0.05	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	8.71290		0.00871		9.91270	0.00991	8.713	19.40	0.05	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	7.21920		0.00722		8.17870	0.00818	7.219	19.98	0.04	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	7.03230		0.00703		7.96070	0.00796	7.032	20.06	0.04	0.00	0	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	894.33230		0.89433		937.46070	0.93746	894.332	20.06	0.96	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	992.75390		0.99275		1,035.61290	1.03561	992.754	20.89	0.97	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	4.19490		0.00419		4.63160	0.00463	4.195	21.80	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	3.42820		0.00343		3.72840	0.00373	3.428	22.55	0.02	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,190.72820		1.19073		1,233.22840	1.23323	1,190.728	22.55	0.98	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	2.77490		0.00277		2.93030	0.00293	2.775	23.38	0.01	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,290.07490		1.29007		1,332.43030	1.33243	1,290.075	23.38	0.99	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,329.79950		1.32980		1,372.15760	1.37216	1,329.800	23.64	0.99	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	2.49950		0.00250		2.65760	0.00266	2.499	23.64	0.01	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	2.14320		0.00214		2.30210	0.00230	2.143	24.02	0.01	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	2.08970		0.00209		2.24840	0.00225	2.090	24.09	0.01	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	1.59240		0.00159		1.74550	0.00175	1.592	24.79	0.01	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	0.87740		0.00088		1.00360	0.00100	0.877	26.47	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	0.82250		0.00082		0.94530	0.00095	0.823	26.66	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	0.73980		0.00074		0.85710	0.00086	0.740	26.98	0.00	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	0.68080		0.00068		0.79370	0.00079	0.681	27.24	0.00	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	0.55650		0.00056		0.65890	0.00066	0.556	27.88	0.00	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	2,117.73390		2.11773		2,160.02380	2.16002	2,117.734	28.71	1.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,247.64320		2.24764		2,289.92210	2.28992	2,247.643	29.55	1.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	0.27970		0.00028		0.34990	0.00035	0.280	30.32	0.00	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	0.27070		0.00027		0.33950	0.00034	0.271	30.45	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,587.49790		2.58750		2,629.76280	2.62976	2,587.498	31.73	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,627.49590		2.62750		2,669.75510	2.66976	2,627.496	32.12	1.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.19320		0.00019		0.24450	0.00024	0.193	32.69	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.18690		0.00019		0.21520	0.00022	0.187	34.61	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.18330		0.00018		0.19160	0.00019	0.183	36.72	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.18280		0.00018		0.17040	0.00017	0.183	39.40	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,637.48530		3.63749		3,679.65740	3.67966	3,637.485	41.79	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	0.19030		0.00019		0.13040	0.00013	0.190	44.19	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.09420		0.00009		0.05340	0.00005	0.094	44.66	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.00360		0.00000		0.00170	0.00000	0.004	44.66	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.00350		0.00000		0.00160	0.00000	0.004	44.66	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.00060		0.00000		0.00020	0.00000	0.001	44.66	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00020		0.00000		0.00010	0.00000	0.000	44.66	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00000		0.00000		0.00000	0.00000	0.000	44.66	0.00	0.00	0	1,800.00
\$ / R	On 16/03/2017	Any day expiry			13.11950		13.11950		13.07730	13.07730		16.00	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 16/03/2017	Any day expiry	13.92	Call	16.95020	0.01695	17.11560	0.01712	16.950	19.84	0.07	0.00	0	20,000.00
\$ / R	On 17/03/2017	Any day expiry			13.12180	13.12180	13.07950	13.07950		16.16	0.00	0.00	0	3,634.00
\$ / R	On 17/03/2017	Any day expiry	12.75	Put	46.11730	0.04612	54.76970	0.05477	46.117	15.89	0.19	0.00	0	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.05	Put	142.62370	0.14262	168.97200	0.16897	142.624	16.12	0.43	0.00	0	25,000.00
\$ / R	On 17/03/2017	Any day expiry	13.75	Call	31.89590	0.03190	30.92580	0.03093	31.896	19.07	0.12	0.00	0	15,000.00
\$ / R	On 29/03/2017	Any day expiry			13.14900	13.14900	13.10680	13.10680		16.55	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	475.70280	0.47570	510.01210	0.51001	475.703	17.93	0.69	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	1.93180	0.00193	1.70680	0.00171	1.932	23.34	0.01	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.15360	13.15360	13.11130	13.11130		16.65	0.00	603,635.00	46	3,814.00
\$ / R	On 11/04/2017	Any day expiry			13.17880	13.17880	13.13670	13.13670		16.62	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.18110	13.18110	13.13900	13.13900		16.62	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	144.04600	0.14405	136.19740	0.13620	144.046	18.15	0.29	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	119.95710	0.11996	113.50240	0.11350	119.957	18.56	0.25	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	860.98590	0.86099	898.02530	0.89803	860.986	19.08	0.80	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	1.89910	0.00190	1.88170	0.00188	1.899	28.60	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.18340	13.18340	13.14130	13.14130		16.64	0.00	330,150.00	25	722.00
\$ / R	On 18/04/2017	Any day expiry			13.19500	13.19500	13.15290	13.15290		16.48	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.20190	13.20190	13.15990	13.15990		16.54	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.21110	13.21110	13.16920	13.16920		16.45	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	521.61520	0.52162	552.18880	0.55219	521.615	17.35	0.61	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	746.27770	0.74628	780.70330	0.78070	746.278	18.26	0.72	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	994.37970	0.99438	1,031.28580	1.03129	994.380	19.09	0.80	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	27.56310	0.02756	26.47010	0.02647	27.563	21.21	0.06	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	11.22650	0.01123	10.97800	0.01098	11.227	22.39	0.03	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	3.12010	0.00312	2.96830	0.00297	3.120	24.30	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.21800	13.21800	13.17610	13.17610		16.47	0.00	0.00	0	2,083.00
\$ / R	On 04/05/2017	Any day expiry			13.23180	13.23180	13.19000	13.19000		16.57	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	222.86200	0.22286	213.73060	0.21373	222.862	17.71	0.35	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.24790	13.24790	13.20620	13.20620		16.65	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.28240	13.28240	13.24090	13.24090		16.89	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	568.07640	0.56808	595.88720	0.59589	568.076	17.40	0.56	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	32.68860	0.03269	31.49410	0.03149	32.689	22.89	0.05	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.33810	13.33810	13.29690	13.29690		16.91	0.00	267,135,466.80	20,028	256,983.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	203.37310	0.20337	218.68280	0.21868	203.373	15.76	0.27	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	236.12550	0.23613	252.68650	0.25269	236.125	15.92	0.30	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	319.57750	0.31958	338.84670	0.33885	319.578	16.28	0.37	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	471.90050	0.47190	455.55190	0.45555	471.901	17.00	0.50	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	430.03140	0.43003	414.96000	0.41496	430.031	17.25	0.47	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	717.99770	0.71800	746.12660	0.74613	717.998	17.69	0.59	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	817.06580	0.81707	846.51110	0.84651	817.066	18.01	0.62	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	846.25320	0.84625	876.04880	0.87605	846.253	18.10	0.63	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	943.62020	0.94362	974.45970	0.97446	943.620	18.40	0.67	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	281.72020	0.28172	271.35970	0.27136	281.720	18.40	0.33	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,028.70470	1.02870	1,060.40150	1.06040	1,028.705	18.65	0.69	0.00	0	2,850.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,044.43110	1.04443	1,076.27510	1.07628	1,044.431	18.70	0.70	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,084.07700	1.08408	1,116.27870	1.11628	1,084.077	18.81	0.71	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,124.17420	1.12417	1,156.72190	1.15672	1,124.174	18.92	0.72	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	226.54210	0.22654	218.09180	0.21809	226.542	18.99	0.28	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,205.65850	1.20566	1,238.85510	1.23886	1,205.659	19.15	0.74	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	185.87670	0.18588	178.86300	0.17886	185.877	19.53	0.23	0.00	0	40,700.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,686.49790	1.68650	1,722.23220	1.72223	1,686.498	20.34	0.82	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	122.72130	0.12272	117.73320	0.11773	122.721	20.55	0.16	0.00	0	3,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	108.32440	0.10832	103.92160	0.10392	108.324	20.83	0.15	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	88.28890	0.08829	84.70680	0.08471	88.289	21.29	0.12	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	81.46180	0.08146	78.16170	0.07816	81.462	21.48	0.11	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,243.36180	2.24336	2,281.26170	2.28126	2,243.362	21.48	0.89	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	65.31250	0.06531	62.68240	0.06268	65.313	22.00	0.09	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,507.21250	2.50721	2,545.78240	2.54578	2,507.213	22.00	0.91	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	61.86770	0.06187	59.38220	0.05938	61.868	22.13	0.09	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	61.39350	0.06139	58.92750	0.05893	61.394	22.15	0.09	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	55.16970	0.05517	53.25030	0.05325	55.170	22.41	0.08	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	51.52660	0.05153	49.94430	0.04994	51.527	22.63	0.07	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	48.18340	0.04818	46.90620	0.04691	48.183	22.85	0.07	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	46.30890	0.04631	45.20150	0.04520	46.309	22.99	0.07	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	34.45570	0.03446	34.38260	0.03438	34.456	24.03	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	10.31250	0.01031	10.43240	0.01043	10.313	25.40	0.02	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	5.90020	0.00590	6.00620	0.00601	5.900	25.40	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	1.71450	0.00171	1.77140	0.00177	1.714	25.40	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.35910	13.35910	13.31800	13.31800		16.93	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	601.13680	0.60114	626.78700	0.62679	601.137	17.26	0.52	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	56.24130	0.05624	54.76710	0.05477	56.241	22.81	0.08	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.36370	13.36370	13.32270	13.32270		16.94	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.39170	13.39170	13.35080	13.35080		16.99	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	917.29340	0.91729	946.47660	0.94648	917.293	18.15	0.62	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	23.65880	0.02366	23.42200	0.02342	23.659	25.20	0.03	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.41270	13.41270	13.37190	13.37190		16.99	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.42210	13.42210	13.38130	13.38130		16.96	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	453.47790	0.45348	474.38870	0.47439	453.478	16.61	0.42	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	308.74800	0.30875	299.10980	0.29911	308.748	18.79	0.32	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.42670	13.42670	13.38600	13.38600		17.06	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	623.96700	0.62397	648.41950	0.64842	623.967	17.16	0.50	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	74.53400	0.07453	72.92280	0.07292	74.534	22.86	0.09	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.43610	13.43610	13.39530	13.39530		17.03	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.46170	13.46170	13.42110	13.42110		17.03	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.50370	13.50370	13.46330	13.46330		17.04	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	644.22670	0.64423	667.64470	0.66764	644.227	17.04	0.48	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	97.78310	0.09778	95.87110	0.09587	97.783	23.06	0.10	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.55010	13.55010	13.50990	13.50990		17.08	0.00	0.00	0	18,875.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	396.82120	0.39682	414.01060	0.41401	396.821	16.15	0.34	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	598.55310	0.59855	619.81270	0.61981	598.553	16.83	0.44	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	705.55150	0.70555	687.55670	0.68756	705.551	17.00	0.54	0.00	0	5,480.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	815.15900	0.81516	839.75070	0.83975	815.159	17.46	0.52	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,132.63590	1.13264	1,160.62440	1.16062	1,132.636	18.28	0.61	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,207.00550	1.20701	1,235.76890	1.23577	1,207.006	18.46	0.63	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,321.69020	1.32169	1,351.36060	1.35136	1,321.690	18.75	0.66	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	171.13720	0.17114	166.11750	0.16612	171.137	21.13	0.16	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	141.03780	0.14104	137.79460	0.13779	141.038	21.82	0.14	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	121.18260	0.12118	118.61020	0.11861	121.183	22.69	0.12	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	112.91990	0.11292	110.62310	0.11062	112.920	23.13	0.11	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	111.76350	0.11176	109.50570	0.10951	111.764	23.19	0.11	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	71.02000	0.07102	68.34970	0.06835	71.020	24.43	0.07	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.57090	13.57090	13.53070	13.53070		17.08	0.00	0.00	0	465.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	660.69920	0.66070	682.49620	0.68250	660.699	16.99	0.46	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	118.25510	0.11826	114.44920	0.11445	118.255	23.32	0.11	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			13.63090	13.63090	13.59110	13.59110		17.18	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.64020	13.64020	13.60040	13.60040		17.19	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	675.18940	0.67519	695.94250	0.69594	675.189	16.94	0.44	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	135.77960	0.13578	133.86200	0.13386	135.780	23.51	0.12	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.67950	13.67950	13.63980	13.63980		17.20	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.71410	13.71410	13.67460	13.67460		17.18	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	687.03230	0.68703	707.58120	0.70758	687.032	16.86	0.43	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	158.88770	0.15889	155.35840	0.15536	158.888	23.73	0.12	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.75990	13.75990	13.72080	13.72080		17.22	0.00	14,035,098.00	1,020	16,558.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	135.13510	0.13514	141.36310	0.14136	135.135	14.89	0.14	1,701,163.47	940	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	185.21350	0.18521	194.55090	0.19455	185.213	15.25	0.17	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	268.40340	0.26840	279.62860	0.27963	268.403	15.66	0.22	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	445.53500	0.44553	460.06840	0.46007	445.535	16.07	0.32	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	498.66060	0.49866	515.74880	0.51575	498.661	16.22	0.34	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	551.85140	0.55185	569.71970	0.56972	551.851	16.39	0.37	4,705,462.13	940	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	613.01540	0.61302	631.71080	0.63171	613.015	16.58	0.39	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	995.94560	0.99595	1,018.63840	1.01864	995.946	17.60	0.51	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,055.10330	1.05510	1,078.33790	1.07834	1,055.103	17.73	0.53	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,095.30560	1.09531	1,118.89280	1.11889	1,095.306	17.83	0.54	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,115.63300	1.11563	1,139.38620	1.13939	1,115.633	17.87	0.54	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,341.37360	1.34137	1,367.07400	1.36707	1,341.374	18.36	0.59	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,363.40770	1.36341	1,389.26890	1.38927	1,363.408	18.41	0.60	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	483.60370	0.48360	472.61610	0.47262	483.604	19.16	0.34	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	459.68340	0.45968	448.29970	0.44830	459.683	19.36	0.32	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	313.94370	0.31394	305.68180	0.30568	313.944	20.51	0.23	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	284.27330	0.28427	276.76210	0.27676	284.273	20.83	0.21	2,746,891.77	940	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	251.89810	0.25190	246.18770	0.24619	251.898	21.26	0.19	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	231.70790	0.23171	226.50080	0.22650	231.708	21.77	0.18	0.00	0	22,000.00

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	17.13	Call	211.72540	0.21173	207.01400	0.20701	211.725	22.35	0.16	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	209.36770	0.20937	204.71430	0.20471	209.368	22.43	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	207.62870	0.20763	203.01950	0.20302	207.629	22.49	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	205.35210	0.20535	200.80180	0.20080	205.352	22.56	0.15	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	159.72500	0.15973	151.71290	0.15171	159.725	23.80	0.12	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.76900	13.76900	13.73010	13.73010		17.22	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	695.85730	0.69586	714.86090	0.71486	695.857	16.83	0.42	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	167.85580	0.16786	162.23340	0.16223	167.856	23.79	0.13	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.88980	13.88980	13.85230	13.85230		17.33	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.89430	13.89430	13.85700	13.85700		17.33	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.96720	13.96720	13.93070	13.93070		17.43	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	489.32190	0.48932	502.40050	0.50240	489.322	16.19	0.30	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	571.44020	0.57144	560.12990	0.56013	571.440	19.50	0.34	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.05140	14.05140	14.01600	14.01600		17.68	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,706.55990	1.70656	1,728.91300	1.72891	1,706.560	18.89	0.59	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	578.33540	0.57834	567.42830	0.56743	578.335	19.91	0.33	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.08780	14.08780	14.05280	14.05280		17.79	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.09690	14.09690	14.06200	14.06200		17.79	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.17430	14.17430	14.14040	14.14040		17.92	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	841.18700	0.84119	857.29480	0.85729	841.187	17.23	0.38	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.30170	14.30170	14.26940	14.26940		18.16	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.38130	14.38130	14.35000	14.35000		18.30	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.51100	14.51100	14.48130	14.48130		18.44	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.58150	14.58150	14.55270	14.55270		18.54	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.72030	14.72030	14.69320	14.69320		18.64	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.79740	14.79740	14.77110	14.77110		18.85	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.11270	13.11270	13.07050	13.07050		15.60	0.00	406,493.70	31	465.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.33810	13.33810	13.29690	13.29690		16.91	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.55010	13.55010	13.50990	13.50990		17.08	0.00	0.00	0	1.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.75990	13.75990	13.72080	13.72080		17.22	0.00	0.00	0	0.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.13240	16.13240	16.25860	16.25860		22.36	0.00	11,873,446.40	736	54,471.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	1.24610	0.00125	1.74960	0.00175	1.246	33.77	0.00	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	0.50920	0.00051	0.82640	0.00083	0.509	47.69	0.00	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.19180	16.19180	16.31830	16.31830		20.86	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			16.23470	16.23470	16.36130	16.36130		20.57	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.27340	16.27340	16.40030	16.40030		20.24	0.00	0.00	0	204.00
£ / R	On 28/04/2017	Any day expiry			16.28300	16.28300	16.41000	16.41000		20.34	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.45390	16.45390	16.58260	16.58260		19.89	0.00	65,815.60	4	25,079.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.76070	16.76070	16.89230	16.89230		19.28	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.07410	17.07410	17.20810	17.20810		18.81	0.00	0.00	0	5,788.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11513	0.11513	0.11670	0.11670		24.38	0.00	0.00	0	60.00

Contract Details		Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 19/06/2017			Foreign Exchange Future	0.11768	0.11768		0.11927	0.11927		17.27	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017			Foreign Exchange Future	0.12012	0.12012		0.12174	0.12174		14.99	0.00	0.00	0	0.00
¥ / R	On 18/12/2017			Foreign Exchange Future	0.12264	0.12264		0.12429	0.12429		15.08	0.00	0.00	0	0.00
€ / R	On 13/03/2017			Foreign Exchange Future	13.81640	13.81640		13.86660	13.86660		14.32	0.00	279,588,670.40	20,236	82,659.00
€ / R	On 13/03/2017	13.69	Put	Foreign Exchange Future	91.50990	0.09151		81.26220	0.08126	91.510	14.69	0.36	0.00	0	1,000.00
€ / R	On 13/03/2017	16.00	Call	Foreign Exchange Future	0.21680	0.00022		0.31350	0.00031	0.217	26.42	0.00	0.00	0	680.00
€ / R	On 15/03/2017			Any day expiry	13.82220	13.82220		13.87240	13.87240		14.62	0.00	0.00	0	0.00
€ / R	On 31/03/2017			Any day expiry	13.87230	13.87230		13.92260	13.92260		15.14	0.00	0.00	0	9.00
€ / R	On 13/04/2017			Any day expiry	13.91310	13.91310		13.96340	13.96340		15.30	0.00	0.00	0	45.00
€ / R	On 19/06/2017			Foreign Exchange Future	14.12300	14.12300		14.17480	14.17480		15.69	0.00	42,369.00	3	90,605.00
€ / R	On 18/09/2017			Foreign Exchange Future	14.41900	14.41900		14.47240	14.47240		15.91	0.00	3,604,750.00	250	1,887.00
€ / R	On 18/12/2017			Foreign Exchange Future	14.72260	14.72260		14.77730	14.77730		16.20	0.00	73,613.00	5	15.00
€ / R	On 19/03/2018			Foreign Exchange Future	15.02640	15.02640		15.08270	15.08270		16.46	0.00	0.00	0	0.00
10Y STND	On 17/12/2025			Interest Rate Swap	97.36318	97.36318		97.28560	97.28560			0.00	0.00	0	0.00
10Y STND	On 16/03/2026			Interest Rate Swap	94.44186	94.44186		94.33260	94.33260			0.00	0.00	0	0.00
10Y STND	On 15/06/2026			Interest Rate Swap	93.23427	93.23427		93.10553	93.10553			0.00	0.00	0	0.00
10Y STND	On 21/09/2026			Interest Rate Swap	95.37988	95.37988		95.26282	95.26282			0.00	0.00	0	0.00
10Y STND	On 21/12/2026			Interest Rate Swap	99.10143	99.10143		99.01446	99.01446			0.00	0.00	0	0.00
10Y STND	On 15/03/2027			Interest Rate Swap	97.70990	97.70990		97.60389	97.60389			0.00	0.00	0	0.00
1Y STND	On 16/03/2017			Interest Rate Swap	100.00273	100.00273		100.00298	100.00298			0.00	0.00	0	0.00
1Y STND	On 15/06/2017			Interest Rate Swap	99.60682	99.60682		99.60114	99.60114			0.00	0.00	0	0.00
1Y STND	On 21/09/2017			Interest Rate Swap	99.61299	99.61299		99.60683	99.60683			0.00	0.00	0	0.00
1Y STND	On 21/12/2017			Interest Rate Swap	99.84121	99.84121		99.83707	99.83707			0.00	0.00	0	0.00
1Y STND	On 15/03/2018			Interest Rate Swap	99.84478	99.84478		99.84486	99.84486			0.00	0.00	0	0.00
2Y STND	On 18/12/2017			Interest Rate Swap	99.86920	99.86920		99.86763	99.86763			0.00	0.00	0	0.00
2Y STND	On 16/03/2018			Interest Rate Swap	99.12961	99.12961		99.12614	99.12614			0.00	0.00	0	0.00
2Y STND	On 15/06/2018			Interest Rate Swap	98.75271	98.75271		98.74834	98.74834			0.00	0.00	0	0.00
2Y STND	On 21/09/2018			Interest Rate Swap	98.77527	98.77527		98.77255	98.77255			0.00	0.00	0	0.00
2Y STND	On 21/12/2018			Interest Rate Swap	99.24000	99.24000		99.24000	99.24000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019			Interest Rate Swap	99.70168	99.70168		99.72227	99.72227			0.00	0.00	0	0.00
5Y STND	On 17/12/2020			Interest Rate Swap	97.40031	97.40031		97.35758	97.35758			0.00	0.00	0	0.00
5Y STND	On 16/03/2021			Interest Rate Swap	96.72505	96.72505		96.66240	96.66240			0.00	0.00	0	0.00
5Y STND	On 15/06/2021			Interest Rate Swap	96.02134	96.02134		95.93846	95.93846			0.00	0.00	0	0.00
5Y STND	On 21/09/2021			Interest Rate Swap	96.29855	96.29855		96.20377	96.20377			0.00	0.00	0	0.00
5Y STND	On 21/12/2021			Interest Rate Swap	98.55276	98.55276		98.47019	98.47019			0.00	0.00	0	50.00
5Y STND	On 15/03/2022			Interest Rate Swap	98.75237	98.75237		98.66803	98.66803			0.00	0.00	0	0.00
AL37	On 04/05/2017			Index Future	527.54800	527.54800		528.41600	528.41600			0.00	0.00	0	1.00
AL37	On 03/08/2017			Index Future	537.63800	537.63800		538.52600	538.52600			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
AL37	On 02/11/2017	Index Future	548.27000		548.27000		549.18200	549.18200			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	607.54500		607.54500		608.46600	608.46600			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	619.16600		619.16600		620.10700	620.10700			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	631.41000		631.41000		632.37800	632.37800			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	551.24200		551.24200		551.75200	551.75200			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	561.78500		561.78500		562.30800	562.30800			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	572.89400		572.89400		573.43500	573.43500			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.03140	10.03140		10.03420	10.03420			12.26	0.00	45,632,838.60	4,549	22,201.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.18450	10.18450		10.18690	10.18690			12.72	0.00	0.00	0	7,655.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.33030	10.33030		10.33360	10.33360			12.86	0.00	2,066,060.00	200	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.47760	10.47760		10.48090	10.48090			12.95	0.00	0.00	0	3.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	9.85520	9.85520		9.89280	9.89280			13.75	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.03560	10.03560		10.07380	10.07380			14.38	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.20910	10.20910		10.24760	10.24760			14.34	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.38380	10.38380		10.42300	10.42300			14.05	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	12.96970	12.96970		13.02250	13.02250			15.18	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.27420	13.27420		13.32910	13.32910			16.37	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.57030	13.57030		13.62800	13.62800			16.66	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.87530	13.87530		13.93470	13.93470			17.01	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.90620	1.90620		1.90580	1.90580			15.05	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.92340	1.92340		1.92420	1.92420			15.70	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.93940	1.93940		1.94150	1.94150			15.97	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.95480	1.95480		1.95740	1.95740			15.46	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.91480	1.91480		1.91510	1.91510			15.58	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.86300	1.86300		1.86970	1.86970			14.77	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.90570	1.90570		1.91260	1.91260			15.79	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



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
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	10.56793	77.46017		10.56099	77.50396				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.65052	78.94172		10.64328	78.98677				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.73099	76.70996		10.72332	76.75705				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	10.71457	81.17552		10.70703	81.22999				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.79570	82.72812		10.78786	82.78400				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.87386	80.10236		10.86559	80.16053				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	549.02600	549.02600		549.55100	549.55100				0.00	5,490,260.00	1	395.00
GOVI	On 03/08/2017	GOVI	559.52700	559.52700		560.06600	560.06600				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	570.59200	570.59200		571.14800	571.14800				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.68930	1.68930		1.68420	1.68420			16.25	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.72020	1.72020		1.71520	1.71520			16.28	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.74880	1.74880		1.74400	1.74400			16.73	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.77640	1.77640		1.77160	1.77160			16.46	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.30873	129.30873		129.31752	129.31752				0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future	130.46335	130.46335		130.47323	130.47323				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.07143	133.07143		133.08336	133.08336				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	101.32509	101.32509		101.33215	101.33215				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	107.42483	107.42483		107.43238	107.43238				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	109.50159	109.50159		109.51015	109.51015				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	110.60021	110.60021		110.61051	110.61051				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	133.91419	133.91419		133.89678	133.89678				0.00	2,678,283.80	20	20,553.00
I2038	On 03/08/2017	Bond Future	134.98953	134.98953		134.97277	134.97277				0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	137.68806	137.68806		137.67299	137.67299				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

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
I2046	On 04/05/2017	Bond Future		131.93247	131.93247		131.94124	131.94124			0.00	0.00	0	19,673.00
I2046	On 03/08/2017	Bond Future		134.48320	134.48320		134.49310	134.49310			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		135.56704	135.56704		135.57924	135.57924			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		143.77516	143.77516		143.78543	143.78543			0.00	0.00	0	24,054.00
I2050	On 03/08/2017	Bond Future		144.87599	144.87599		144.88730	144.88730			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		147.77215	147.77215		147.78592	147.78592			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		252.79100	252.79100		252.79900	252.79900			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		257.67900	257.67900		257.68800	257.68800			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		262.82900	262.82900		262.84200	262.84200			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.31000	92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.12730	0.12730		0.12660	0.12660			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12690	0.12690		0.12650	0.12650			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12560	0.12560		0.12650	0.12650			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12470	0.12470		0.12640	0.12640			0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.33840	9.33840		9.42310	9.42310		12.35	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.47360	9.47360		9.55960	9.55960		12.87	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.60380	9.60380		9.69080	9.69080		13.15	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.73340	9.73340		9.82120	9.82120		21.20	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.25660	1.25660		1.25760	1.25760			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.27070	1.27070		1.27210	1.27210			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.28500	1.28500		1.28830	1.28830			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.29660	1.29660		1.30320	1.30320			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future		1.23030	1.23030		1.24390	1.24390			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.23360	1.23360		1.24710	1.24710			0.00	0.00	0	4,048.00

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
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.23690		1.23690		1.25040	1.25040			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.24090		1.24090		1.25420	1.25420			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.05370		1.05370		1.06090	1.06090			0.00	52,685.00	50	1,373.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.05880		1.05880		1.06600	1.06600			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06410		1.06410		1.07120	1.07120			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.07000		1.07000		1.07700	1.07700			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.84909		114.53320		8.82474	114.69977		8.19	0.00	0.00	0	110,777.00
R186	On 04/05/2017	Bond Future	8.44	Call	536.67000		0.53667		587.34000	0.58734	536.670	8.08	0.24	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,110.85000		1.11085		1,191.44000	1.19144	1,110.850	8.17	0.40	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,294.18000		1.29418		1,235.81000	1.23581	1,294.180	8.30	0.43	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	689.85000		0.68985		655.89000	0.65589	689.850	8.46	0.27	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.89409		111.42090		8.86865	111.59116		8.49	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,630.05000		2.63005		2,552.51000	2.55251	2,630.050	8.55	0.51	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,309.10000		1.30910		1,264.61000	1.26461	1,309.100	8.85	0.31	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,040.42000		1.04042		1,003.84000	1.00384	1,040.420	8.94	0.26	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.92967		113.62479		8.90291	113.80005		8.35	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future			301.55246		301.55246		301.57469	301.57469			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.42959		300.42959		300.45411	300.45411			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.43559		306.43559		306.46501	306.46501			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			248.24662		248.24662		248.26347	248.26347			0.00	0.00	0	33,757.00
R202	On 03/08/2017	Bond Future			249.35288		249.35288		249.37190	249.37190			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			254.33759		254.33759		254.36075	254.36075			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			8.36388		98.67554		8.32319	98.85692		5.90	0.00	19,735,108.00	200	19,183.00
R2023	On 03/08/2017	Bond Future			8.39465		100.56291		8.35157	100.74827		5.67	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.41868		98.61970		8.37275	98.81018		5.14	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			7.17189		101.57143		7.14946	101.55882		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			9.25765		92.85132		9.24902	92.91097			0.00	0.00	0	32,768.00
R2030	On 03/08/2017	Bond Future			9.30988		90.62052		9.30088	90.68179			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
R2030	On 02/11/2017	Bond Future		9.34997	92.41313		9.34046	92.47699			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		9.40164	91.73183		9.39307	91.79531		11.91	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future		9.45144	93.48633		9.44253	93.55149		11.85	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.49586	91.17632		9.48647	91.24414		11.77	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.53042	96.09678		9.52172	96.16759			0.00	22,198,356.18	231	8,137.00
R2035	On 03/08/2017	Bond Future		9.58001	97.93486		9.57098	98.00750			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.62653	95.36897		9.61705	95.44440			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		9.63936	92.30126		9.63086	92.36990		13.42	0.00	0.00	0	48,660.00
R2037	On 03/08/2017	Bond Future		9.69435	89.80949		9.68552	89.87996		14.00	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.73859	91.58613		9.72933	91.65933		13.99	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.55413	103.70888		7.52504	103.75267		1.26	0.00	0.00	0	29,025.00
R204	On 03/08/2017	Bond Future		7.51711	101.65213		7.48201	101.69726		1.27	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.39632	103.66270		7.35162	103.71024		0.84	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.64321	96.52433		9.63978	96.55423		14.06	0.00	0.00	0	9,195.00
R2040	On 03/08/2017	Bond Future		9.69653	93.86295		9.69293	93.89398		14.67	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.73936	95.71975		9.73549	95.75281		14.69	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.68751	93.43752		9.68405	93.46790		14.75	0.00	0.00	0	22,971.00
R2044	On 03/08/2017	Bond Future		9.73985	90.84228		9.73623	90.87374		15.40	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.78202	92.63936		9.77814	92.67280		15.44	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.67332	92.61479		9.67477	92.60175		15.32	0.00	0.00	0	67,322.00
R2048	On 03/08/2017	Bond Future		9.71997	94.38624		9.72141	94.37341		15.28	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future		9.76377	91.81352		9.76509	91.80186		15.30	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future		7.84908	100.84144		7.80644	100.94214		2.25	0.00	0.00	0	74,970.00
R207	On 03/08/2017	Bond Future		7.86453	99.12693		7.81682	99.23005		2.29	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,009.90000	1.00990	1,083.25000	1.08325	1,009.900	2.32	0.68	0.00	0	51.00

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
R207	On 02/11/2017	Bond Future		7.83818	101.08762		7.78388	101.19425		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		8.00300	96.58644		7.96142	96.71993		3.63	0.00	0.00	0	21,498.00
R208	On 03/08/2017	Bond Future		8.02130	98.43386		7.97634	98.57035		3.65	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future		8.02182	96.97778		7.97262	97.11843		3.08	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future		9.52377	72.20591		9.51509	72.26473		13.90	0.00	1,949,559.57	27	63,089.00
R209	On 04/05/2017	Bond Future	8.93	Call	355.13000	0.35513	373.19000	0.37319	355.130	13.57	0.17	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,428.77000	2.42877	2,405.38000	2.40538	2,428.770	13.81	0.61	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,350.13000	1.35013	1,338.39000	1.33839	1,350.130	14.03	0.42	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future		9.56961	73.58702		9.56064	73.64727		13.93	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future		9.61067	71.89161		9.60128	71.95415		14.02	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future		188.29463	188.29463		188.30890	188.30890			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future		191.93502	191.93502		191.95074	191.95074			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future		193.33979	193.33979		193.35874	193.35874			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		149.40013	149.40013		149.41141	149.41141			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future		150.23866	150.23866		150.25112	150.25112			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future		153.24208	153.24208		153.25702	153.25702			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		9.29246	83.68015		9.28362	83.73963		11.61	0.00	0.00	0	44,651.00
R213	On 03/08/2017	Bond Future		9.33756	85.28064		9.32837	85.34171		11.60	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future		9.37939	83.41580		9.36972	83.47930		11.57	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R214	On 04/05/2017	Bond Future		9.60190	72.37671		9.59309	72.43915		14.71	0.00	0.00	0	35,149.00
R214	On 03/08/2017	Bond Future		9.64642	73.76101		9.63730	73.82512		14.70	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future		9.68808	71.92197		9.67856	71.98838		14.81	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future		21,858.13000	21,858.13000		21,918.29000	21,918.29000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future		22,244.32000	22,244.32000		22,310.17000	22,310.17000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future		9.29760	9.29760		9.33800	9.33800		13.06	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future		9.46190	9.46190		9.50470	9.50470		13.82	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future		3.56600	3.56600		3.59620	3.59620		15.25	0.00	5,349,000.00	1,500	19,800.00
TRY / R	On 19/06/2017	Foreign Exchange Future		3.53450	3.53450		3.56340	3.56340		16.60	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.36590	1.36590		1.37090	1.37090			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future		1.34070	1.34070		1.34720	1.34720			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.32130	1.32130		1.33230	1.33230			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future		1.30270	1.30270		1.30770	1.30770			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,271,145,859.03</b>	<b>96,175</b>	<b>3,547,926.00</b>
<b>Grand Total:</b>												<b>1,271,145,859.03</b>	<b>96,175</b>	<b>3,547,926.00</b>