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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/03/2017

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	13.11380	13.11380	13.13650	13.13650			15.76	0.00	1,037,839,245.80	79,141	399,719.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	1.63830	0.00164	2.29330	0.00229	1.638	19.27	0.01	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	8.35030	0.00835	7.91970	0.00792	8.350	17.86	0.05	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	30.23820	0.03024	31.23700	0.03124	30.238	16.98	0.16	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.92	Put	64.67730	0.06468	67.47860	0.06748	64.677	16.39	0.29	0	5,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	85.92740	0.08593	89.35140	0.08935	85.927	16.15	0.36	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	89.35990	0.08936	92.85260	0.09285	89.360	16.11	0.37	0	95,697.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	100.28820	0.10029	103.94670	0.10395	100.288	16.01	0.40	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	104.14540	0.10415	107.84480	0.10784	104.145	15.97	0.41	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	129.63080	0.12963	133.37750	0.13338	129.631	15.76	0.48	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	157.43870	0.15744	157.52490	0.15752	157.439	15.98	0.54	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	188.04150	0.18804	186.38880	0.18639	188.042	16.20	0.59	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	85.04880	0.08505	104.25080	0.10425	85.049	16.42	0.36	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	221.24880	0.22125	217.75080	0.21775	221.249	16.42	0.64	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	228.18340	0.22818	224.30860	0.22431	228.183	16.47	0.65	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.30	Call	70.63850	0.07064	87.95000	0.08795	70.639	16.64	0.31	0	44,200.00

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	13.65	Call	17.13550	0.01714	23.44470	0.02344	17.135	18.18	0.09	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	13.83230	0.01383	19.11430	0.01911	13.832	18.40	0.08	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	7.07140	0.00707	9.47370	0.00947	7.071	20.00	0.04	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	6.67520	0.00668	8.96600	0.00897	6.675	20.18	0.04	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	5.48630	0.00549	7.43150	0.00743	5.486	20.83	0.03	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	5.33840	0.00534	7.23970	0.00724	5.338	20.92	0.03	0.00	0	521.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	891.53840	0.89154	870.73970	0.87074	891.538	20.92	0.97	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	990.30140	0.99030	969.12220	0.96912	990.301	21.83	0.98	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	3.12930	0.00313	4.33460	0.00433	3.129	22.84	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	2.54480	0.00254	3.55130	0.00355	2.545	23.67	0.01	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,188.74480	1.18874	1,167.05130	1.16705	1,188.745	23.67	0.99	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	2.05100	0.00205	2.88480	0.00288	2.051	24.58	0.01	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,288.25100	1.28825	1,266.38480	1.26638	1,288.251	24.58	0.99	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,328.01780	1.32802	1,306.16490	1.30616	1,328.018	24.83	0.99	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	1.81780	0.00182	2.66490	0.00266	1.818	24.83	0.01	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	1.52070	0.00152	2.27470	0.00227	1.521	25.20	0.01	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	1.47660	0.00148	2.21280	0.00221	1.477	25.26	0.01	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	1.07450	0.00107	1.64190	0.00164	1.075	25.93	0.01	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	0.52950	0.00053	0.84460	0.00084	0.530	27.53	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	0.48990	0.00049	0.78520	0.00079	0.490	27.71	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	0.43120	0.00043	0.69640	0.00070	0.431	28.02	0.00	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	0.39000	0.00039	0.63360	0.00063	0.390	28.26	0.00	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	0.30520	0.00031	0.50320	0.00050	0.305	28.87	0.00	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	2,116.42500	2.11643	2,093.87760	2.09388	2,116.425	29.67	1.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,246.36830	2.24637	2,223.78730	2.22379	2,246.368	30.47	1.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	0.13030	0.00013	0.22590	0.00023	0.130	31.20	0.00	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	0.12510	0.00013	0.21730	0.00022	0.125	31.33	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,586.28420	2.58628	2,563.64960	2.56365	2,586.284	32.55	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,626.28930	2.62629	2,603.63930	2.60364	2,626.289	33.12	1.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.09750	0.00010	0.12550	0.00013	0.098	33.97	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.12810	0.00013	0.13990	0.00014	0.128	36.81	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.16800	0.00017	0.15750	0.00016	0.168	39.93	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.22890	0.00023	0.18320	0.00018	0.229	43.91	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,636.49380	3.63649	3,613.70940	3.61371	3,636.494	47.46	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	0.36940	0.00037	0.23890	0.00024	0.369	51.01	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.20300	0.00020	0.14590	0.00015	0.203	51.71	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.01050	0.00001	0.00650	0.00001	0.011	51.71	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.01030	0.00001	0.00630	0.00001	0.010	51.71	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.00210	0.00000	0.00120	0.00000	0.002	51.71	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00070	0.00000	0.00040	0.00000	0.001	51.71	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	51.71	0.00	0.00	0	1,800.00
\$ / R	On 16/03/2017	Any day expiry			13.12060	13.12060	13.14330	13.14330		16.57	0.00	0.00	0	0.00
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	14.10060	0.01410	19.70090	0.01970	14.101	20.42	0.06	0.00	0	20,000.00
\$ / R	On 17/03/2017	Any day expiry			13.12290	13.12290	13.14560	13.14560		16.75	0.00	0.00	0	3,634.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2017	Any day expiry	12.75	Put	43.55660	0.04356	42.03800	0.04204	43.557	16.64	0.18	0.00	0	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.05	Put	137.06980	0.13707	137.25970	0.13726	137.070	16.73	0.43	0.00	0	25,000.00
\$ / R	On 17/03/2017	Any day expiry	13.75	Call	27.67330	0.02767	35.73380	0.03573	27.673	19.54	0.11	0.00	0	15,000.00
\$ / R	On 29/03/2017	Any day expiry			13.15030	13.15030	13.17290	13.17290		15.95	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	459.23390	0.45923	451.02890	0.45103	459.234	17.33	0.71	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	1.68160	0.00168	2.05300	0.00205	1.682	23.82	0.01	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.15480	13.15480	13.17740	13.17740		15.95	0.00	65,825.00	5	3,809.00
\$ / R	On 03/04/2017	Any day expiry			13.16170	13.16170	13.18430	13.18430		15.71	0.00	203,028,980.00	15,400	0.00
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	198.79700	0.19880	198.02690	0.19803	198.797	15.56	0.44	0.00	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	212.97880	0.21298	231.53990	0.23154	212.979	16.01	0.47	0.00	0	15,400.00
\$ / R	On 11/04/2017	Any day expiry			13.17990	13.17990	13.20260	13.20260		15.94	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.18220	13.18220	13.20490	13.20490		15.96	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	128.76830	0.12877	141.62410	0.14162	128.768	17.55	0.28	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	105.89520	0.10590	117.25390	0.11725	105.895	17.97	0.24	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	847.48760	0.84749	834.33950	0.83434	847.488	18.50	0.81	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	1.93820	0.00194	1.77850	0.00178	1.938	29.36	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.18440	13.18440	13.20720	13.20720		16.01	0.00	0.00	0	722.00
\$ / R	On 18/04/2017	Any day expiry			13.19580	13.19580	13.21870	13.21870		15.90	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.20270	13.20270	13.22560	13.22560		16.00	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.21180	13.21180	13.23480	13.23480		15.95	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	505.95650	0.50596	497.05380	0.49705	505.957	16.88	0.62	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	732.62730	0.73263	720.42270	0.72042	732.627	17.82	0.73	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	982.93900	0.98294	968.28300	0.96828	982.939	18.66	0.81	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	20.47110	0.02047	25.59640	0.02560	20.471	20.33	0.05	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	6.48220	0.00648	9.59670	0.00960	6.482	20.99	0.02	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	3.59390	0.00359	3.07780	0.00308	3.594	25.17	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.21860	13.21860	13.24170	13.24170		16.00	0.00	0.00	0	2,083.00
\$ / R	On 04/05/2017	Any day expiry			13.23230	13.23230	13.25540	13.25540		16.09	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	208.53380	0.20853	220.84670	0.22085	208.534	17.27	0.34	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.24830	13.24830	13.27150	13.27150		16.18	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.28270	13.28270	13.30590	13.30590		16.44	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	552.11620	0.55212	544.48350	0.54448	552.116	16.97	0.56	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	28.64530	0.02865	31.45250	0.03145	28.645	22.56	0.05	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.33780	13.33780	13.36120	13.36120		16.50	0.00	588,076,939.80	44,091	254,512.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	188.73460	0.18873	188.51400	0.18851	188.735	15.29	0.27	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	220.89620	0.22090	219.26300	0.21926	220.896	15.46	0.30	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	303.45540	0.30346	300.76680	0.30077	303.455	15.84	0.37	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	455.37640	0.45538	472.90990	0.47291	455.376	16.59	0.50	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	413.90180	0.41390	430.35410	0.43035	413.902	16.86	0.47	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	703.08190	0.70308	694.51500	0.69451	703.082	17.32	0.59	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	802.96220	0.80296	793.23040	0.79323	802.962	17.66	0.63	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	832.39640	0.83240	822.33980	0.82234	832.396	17.75	0.64	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	930.59180	0.93059	919.50890	0.91951	930.592	18.07	0.67	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	268.39180	0.26839	280.70890	0.28071	268.392	18.07	0.33	0.00	0	500.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,016.26920	1.01627	1,004.43670	1.00444	1,016.269	18.33	0.70	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,032.10500	1.03210	1,020.12120	1.02012	1,032.105	18.37	0.70	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,072.02740	1.07203	1,059.66390	1.05966	1,072.027	18.49	0.71	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,112.40340	1.11240	1,099.67110	1.09967	1,112.403	18.61	0.72	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	214.63980	0.21464	225.09090	0.22509	214.640	18.68	0.27	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,194.44840	1.19445	1,181.00490	1.18100	1,194.448	18.84	0.74	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	175.31450	0.17531	184.14420	0.18414	175.315	19.24	0.23	0.00	0	40,700.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,678.26710	1.67827	1,661.87420	1.66187	1,678.267	20.07	0.83	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	114.71610	0.11472	121.16490	0.12116	114.716	20.28	0.16	0.00	0	3,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	101.00210	0.10100	106.75540	0.10676	101.002	20.57	0.14	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	82.00650	0.08201	86.74980	0.08675	82.006	21.05	0.12	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	75.56120	0.07556	79.94750	0.07995	75.561	21.25	0.11	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,237.76120	2.23776	2,218.74750	2.21875	2,237.761	21.25	0.89	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	60.37290	0.06037	63.89310	0.06389	60.373	21.78	0.09	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,502.57290	2.50257	2,482.69310	2.48269	2,502.573	21.78	0.91	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	57.14530	0.05715	60.47600	0.06048	57.145	21.92	0.08	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	56.70150	0.05670	60.00590	0.06001	56.701	21.94	0.08	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	50.88280	0.05088	53.84060	0.05384	50.883	22.21	0.07	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	47.25630	0.04726	49.88540	0.04989	47.256	22.41	0.07	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	43.93820	0.04394	46.39460	0.04639	43.938	22.61	0.06	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	42.08270	0.04208	44.44210	0.04444	42.083	22.74	0.06	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	30.44220	0.03044	32.17350	0.03217	30.442	23.69	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	8.42280	0.00842	9.25600	0.00926	8.423	24.95	0.01	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	4.69300	0.00469	5.20690	0.00521	4.693	24.95	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	1.28440	0.00128	1.45570	0.00146	1.284	24.95	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.35850	13.35850	13.38210	13.38210		16.52	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	585.11230	0.58511	578.60850	0.57861	585.112	16.86	0.53	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	51.47710	0.05148	53.96320	0.05396	51.477	22.56	0.07	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.36310	13.36310	13.38670	13.38670		16.53	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.39080	13.39080	13.41450	13.41450		16.58	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	902.77200	0.90277	893.38950	0.89339	902.772	17.79	0.63	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	20.68710	0.02069	22.59950	0.02260	20.687	24.85	0.03	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.41150	13.41150	13.43530	13.43530		16.58	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.42070	13.42070	13.44460	13.44460		16.56	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	436.95820	0.43696	434.05790	0.43406	436.958	16.20	0.42	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	293.87690	0.29388	306.64830	0.30665	293.877	18.43	0.31	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.42530	13.42530	13.44920	13.44920		16.66	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	607.26920	0.60727	602.39950	0.60240	607.269	16.76	0.50	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	68.18770	0.06819	72.46360	0.07246	68.188	22.55	0.08	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.43450	13.43450	13.45850	13.45850		16.63	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.45980	13.45980	13.48390	13.48390		16.63	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.50130	13.50130	13.52560	13.52560		16.65	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	626.99570	0.62700	623.45160	0.62345	626.996	16.65	0.48	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	89.06950	0.08907	93.24180	0.09324	89.070	22.66	0.09	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 18/09/2017	Foreign Exchange Future			13.54720	13.54720		13.57180	13.57180		16.71	0.00	39,557,824.00	2,920	19,375.00
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	381.50200	0.38150	381.51550	0.38152	381.502	15.79	0.34	0.00	0	3,099.00			
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	581.81430	0.58181	579.58300	0.57958	581.814	16.46	0.44	0.00	0	500.00			
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	685.72910	0.68573	707.45990	0.70746	685.729	16.62	0.54	0.00	0	5,480.00			
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	798.38970	0.79839	793.73410	0.79373	798.390	17.09	0.52	0.00	0	960.00			
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	1,117.06050	1.11706	1,109.15960	1.10916	1,117.061	17.92	0.62	0.00	0	110.00			
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	1,191.77470	1.19177	1,183.22360	1.18322	1,191.775	18.10	0.64	0.00	0	110.00			
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	1,307.01400	1.30701	1,297.52750	1.29753	1,307.014	18.39	0.66	0.00	0	150.00			
\$ / R	16.00	Call	On 18/09/2017	Foreign Exchange Future	159.33940	0.15934	167.56560	0.16757	159.339	20.77	0.16	0.00	0	3,680.00			
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	130.43700	0.13044	137.53490	0.13753	130.437	21.45	0.13	0.00	0	960.00			
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	111.42800	0.11143	117.69350	0.11769	111.428	22.31	0.11	0.00	0	110.00			
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	103.54780	0.10355	109.45270	0.10945	103.548	22.74	0.10	0.00	0	650.00			
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	102.44430	0.10244	108.30060	0.10830	102.444	22.81	0.10	0.00	0	110.00			
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	64.03140	0.06403	68.11520	0.06812	64.031	24.04	0.07	0.00	0	3,099.00			
\$ / R			On 27/09/2017	Any day expiry		13.56780	13.56780	13.59250	13.59250	16.71	0.00	0.00	0	465.00			
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	644.09440	0.64409	641.29480	0.64129	644.094	16.63	0.46	0.00	0	60.00			
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	108.89890	0.10890	113.38770	0.11339	108.899	22.96	0.10	0.00	0	60.00			
\$ / R			On 23/10/2017	Any day expiry		13.62740	13.62740	13.65240	13.65240	16.84	0.00	0.00	0	334.00			
\$ / R			On 27/10/2017	Any day expiry		13.63650	13.63650	13.66160	13.66160	16.86	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	659.53200	0.65953	657.65210	0.65765	659.532	16.62	0.44	0.00	0	60.00			
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	126.62280	0.12662	132.95140	0.13295	126.623	23.20	0.11	0.00	0	60.00			
\$ / R			On 13/11/2017	Any day expiry		13.67550	13.67550	13.70080	13.70080	16.91	0.00	0.00	0	70.00			
\$ / R			On 28/11/2017	Any day expiry		13.70980	13.70980	13.73540	13.73540	16.90	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	672.93050	0.67293	671.29470	0.67129	672.931	16.58	0.43	0.00	0	60.00			
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	150.13480	0.15013	155.03670	0.15504	150.135	23.47	0.12	0.00	0	60.00			
\$ / R			On 18/12/2017	Foreign Exchange Future		13.75530	13.75530	13.78110	13.78110	16.95	0.00	1,320,508.80	96	16,654.00			
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	127.79400	0.12779	128.85890	0.12886	127.794	14.65	0.13	0.00	0	20,403.00			
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	176.18650	0.17619	178.29400	0.17829	176.187	14.99	0.17	0.00	0	18,000.00			
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	257.34290	0.25734	260.55830	0.26056	257.343	15.38	0.22	0.00	0	2,600.00			
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	432.54750	0.43255	435.08470	0.43508	432.548	15.79	0.32	0.00	0	2,580.00			
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	485.36870	0.48537	485.86870	0.48587	485.369	15.95	0.34	0.00	0	40,000.00			
\$ / R	13.23	Put	On 18/12/2017	Foreign Exchange Future	538.33920	0.53834	538.37780	0.53838	538.339	16.12	0.37	0.00	0	20,403.00			
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	599.33690	0.59934	598.82940	0.59883	599.337	16.31	0.39	0.00	0	52,000.00			
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	982.55550	0.98256	978.68870	0.97869	982.556	17.34	0.51	0.00	0	33,000.00			
\$ / R	14.09	Put	On 18/12/2017	Foreign Exchange Future	1,041.90760	1.04191	1,037.51100	1.03751	1,041.908	17.48	0.53	0.00	0	16,000.00			
\$ / R	14.15	Put	On 18/12/2017	Foreign Exchange Future	1,082.25400	1.08225	1,077.50270	1.07750	1,082.254	17.57	0.54	0.00	0	16,000.00			
\$ / R	14.18	Put	On 18/12/2017	Foreign Exchange Future	1,102.65180	1.10265	1,097.72280	1.09772	1,102.652	17.61	0.55	0.00	0	16,000.00			
\$ / R	14.50	Put	On 18/12/2017	Foreign Exchange Future	1,329.28620	1.32929	1,322.27010	1.32227	1,329.286	18.11	0.60	0.00	0	2,055.00			
\$ / R	14.53	Put	On 18/12/2017	Foreign Exchange Future	1,351.40860	1.35141	1,344.21860	1.34422	1,351.409	18.16	0.60	0.00	0	22,000.00			
\$ / R	15.00	Call	On 18/12/2017	Foreign Exchange Future	468.50670	0.46851	484.43540	0.48444	468.507	18.93	0.33	0.00	0	2,580.00			
\$ / R	15.12	Call	On 18/12/2017	Foreign Exchange Future	444.98810	0.44499	460.26980	0.46027	444.988	19.12	0.32	0.00	0	40,000.00			
\$ / R	16.00	Call	On 18/12/2017	Foreign Exchange Future	301.50920	0.30151	313.31600	0.31332	301.509	20.28	0.23	0.00	0	2,600.00			
\$ / R	16.24	Call	On 18/12/2017	Foreign Exchange Future	272.44680	0.27245	283.28090	0.28328	272.447	20.59	0.21	0.00	0	20,403.00			
\$ / R	16.55	Call	On 18/12/2017	Foreign Exchange Future	240.82640	0.24083	249.55690	0.24956	240.826	21.02	0.19	0.00	0	52,000.00			

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	221.21360		0.22121		229.09600	0.22910	221.214	21.53	0.17	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	201.84360		0.20184		208.86580	0.20887	201.844	22.12	0.16	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	199.55990		0.19956		206.47720	0.20648	199.560	22.20	0.15	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	197.87660		0.19788		204.71850	0.20472	197.877	22.25	0.15	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	195.67540		0.19568		202.41520	0.20242	195.675	22.33	0.15	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	151.56530		0.15157		158.81980	0.15882	151.565	23.57	0.12	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.76440		13.76440	13.79020	13.79020			16.95	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	682.09610		0.68210		680.96090	0.68096	682.096	16.56	0.42	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	159.52310		0.15952		167.04620	0.16705	159.523	23.56	0.12	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.88420		13.88420	13.91080	13.91080			17.10	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.88880		13.88880	13.91540	13.91540			17.09	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.96140		13.96140	13.98850	13.98850			17.18	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	475.03140		0.47503		479.93370	0.47993	475.031	15.91	0.30	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	556.40690		0.55641		574.64040	0.57464	556.407	19.30	0.34	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.04580		14.04580	14.07370	14.07370			17.41	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,693.44370		1.69344	1,689.20500	1.68921	1,693.444	18.65	0.59	0.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	562.20480		0.56220		581.59790	0.58160	562.205	19.70	0.32	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.08230		14.08230	14.11050	14.11050			17.52	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.09140		14.09140	14.11970	14.11970			17.52	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.16890		14.16890	14.19790	14.19790			17.63	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	822.37280		0.82237		828.78320	0.82878	822.373	16.93	0.38	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.29670		14.29670	14.32670	14.32670			17.86	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.37650		14.37650	14.40720	14.40720			17.99	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.50650		14.50650	14.53830	14.53830			18.12	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.57720		14.57720	14.60970	14.60970			18.22	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.71630		14.71630	14.75000	14.75000			18.31	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.79300		14.79300	14.82700	14.82700			18.47	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.11380		13.11380	13.13650	13.13650			15.76	0.00	432,755.40	33	485.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.33780		13.33780	13.36120	13.36120			16.50	0.00	0.00	0	39.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.54720		13.54720	13.57180	13.57180			16.71	0.00	0.00	0	7.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.75530		13.75530	13.78110	13.78110			16.95	0.00	0.00	0	3.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.05520		16.05520	16.11210	16.11210			22.63	0.00	93,906,864.80	5,849	58,660.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.75810		0.00076		0.98310	0.00098	0.758	36.15	0.00	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	0.13640		0.00014		0.29650	0.00030	0.136	47.99	0.00	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.11220		16.11220	16.16970	16.16970			21.08	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			16.15590		16.15590	16.21350	16.21350			20.64	0.00	80,940.00	5	61.00
£ / R	On 25/04/2017	Any day expiry			16.19380		16.19380	16.25180	16.25180			20.29	0.00	0.00	0	204.00
£ / R	On 28/04/2017	Any day expiry			16.20320		16.20320	16.26130	16.26130			20.28	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.37060		16.37060	16.42980	16.42980			19.98	0.00	4,354,579.60	266	24,865.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.67220		16.67220	16.73440	16.73440			19.34	0.00	333,444.00	20	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			16.98020		16.98020	17.04520	17.04520			18.90	0.00	0.00	0	5,788.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11461		0.11461		0.11473	0.11473		24.85	0.00	0.00	0	60.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11710		0.11710		0.11724	0.11724		16.93	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11950		0.11950		0.11966	0.11966		14.69	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12198		0.12198		0.12215	0.12215		14.52	0.00	0.00	0	0.00
€ / R	On 13/03/2017	Foreign Exchange Future			13.84830		13.84830		13.80320	13.80320		14.31	0.00	17,005,712.40	1,228	80,964.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	70.89790		0.07090		96.47060	0.09647	70.898	14.91	0.32	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.13100		0.00013		0.19040	0.00019	0.131	27.38	0.00	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			13.85410		13.85410		13.80890	13.80890		14.82	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			13.90270		13.90270		13.85770	13.85770		14.40	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry			13.94440		13.94440		13.89910	13.89910		14.61	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.15150		14.15150		14.10740	14.10740		15.43	0.00	4,967,176.50	351	90,351.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.44340		14.44340		14.40090	14.40090		15.57	0.00	0.00	0	1,887.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.74420		14.74420		14.70220	14.70220		15.86	0.00	0.00	0	15.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.04570		15.04570		15.00540	15.00540		16.08	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.16644		97.16644		97.29821	97.29821			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.23605		94.23605		94.37473	94.37473			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.01477		93.01477		93.16240	93.16240			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.14696		95.14696		95.30254	95.30254			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.85922		98.85922		99.01996	99.01996			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.45599		97.45599		97.62368	97.62368			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			99.60682		99.60682		99.60609	99.60609			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61089		99.61089		99.61161	99.61161			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.83784		99.83784		99.84047	99.84047			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.83759		99.83759		99.84278	99.84278			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.86601		99.86601		99.86858	99.86858			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.12258		99.12258		99.12764	99.12764			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.74636		98.74636		98.75221	98.75221			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.76810		98.76810		98.77768	98.77768			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.23000		99.23000		99.24000	99.24000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.69662		99.69662		99.70964	99.70964			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.31703		97.31703		97.36099	97.36099			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.63169		96.63169		96.68143	96.68143			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.91404		95.91404		95.97255	95.97255			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.17535		96.17535		96.24460	96.24460			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.41667		98.41667		98.49557	98.49557			0.00	98,416,670.00	1	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			98.60612		98.60612		98.69367	98.69367			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future			529.74700		529.74700		529.08300	529.08300			0.00	0.00	0	1.00

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 03/08/2017	Index Future	539.88000	539.88000	539.20100	539.20100					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	550.54400	550.54400	549.85700	549.85700					0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	611.32500	611.32500	610.18100	610.18100					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	623.01800	623.01800	621.85000	621.85000					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	635.32400	635.32400	634.14000	634.14000					0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	555.35000	555.35000	553.99800	553.99800					0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	565.97300	565.97300	564.59200	564.59200					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	577.15200	577.15200	575.75100	575.75100					0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	9.92180	9.92180	9.94270	9.94270				11.49	0.00	1,547,800.80	156	22,236.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.07270	10.07270	10.09420	10.09420				12.31	0.00	0.00	0	7,655.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.21570	10.21570	10.23860	10.23860				12.50	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.35950	10.35950	10.38380	10.38380				12.67	0.00	0.00	0	3.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	9.78390	9.78390	9.81680	9.81680				13.19	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.96220	9.96220	9.99530	9.99530				13.91	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.13280	10.13280	10.16680	10.16680				14.03	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.30580	10.30580	10.34000	10.34000				13.76	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	12.98360	12.98360	12.97070	12.97070				15.60	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.28500	13.28500	13.27350	13.27350				15.94	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.57700	13.57700	13.56750	13.56750				16.29	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.87960	13.87960	13.87220	13.87220				16.67	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.89860	1.89860	1.90750	1.90750				14.66	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.91270	1.91270	1.92310	1.92310				15.36	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.92690	1.92690	1.93900	1.93900				15.71	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.94120	1.94120	1.95420	1.95420				15.33	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.90560	1.90560	1.91580	1.91580				15.20	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.86740	1.86740	1.86140	1.86140				14.08	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.90970	1.90970	1.90400	1.90400				15.34	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

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
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	10.45876	78.15345		10.49543	77.91953				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.53771	79.64831		10.57564	79.40964				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.61468	77.42878		10.65374	77.18625				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	10.60534	81.97077		10.64202	81.70223				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.68290	83.53866		10.72082	83.26462				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.75757	80.92713		10.79662	80.64855				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	553.13900	553.13900		551.78900	551.78900				0.00	0.00	0	395.00
GOVI	On 03/08/2017	GOVI	563.72000	563.72000		562.34100	562.34100				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	574.85500	574.85500		573.45500	573.45500				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.68920	1.68920		1.69230	1.69230			15.70	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.72000	1.72000		1.72320	1.72320			15.85	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.74820	1.74820		1.75170	1.75170			16.36	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.77550	1.77550		1.77940	1.77940			16.72	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.30306	129.30306		129.30599	129.30599				0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future	130.45724	130.45724		130.45957	130.45957				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.06285	133.06285		133.06665	133.06665				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/05/2017	Bond Future	100.88660	100.88660		101.32285	101.32285				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	106.68754	106.68754		107.42237	107.42237				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	108.74989	108.74989		109.49841	109.49841				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	109.83156	109.83156		110.59629	110.59629				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	133.65890	133.65890		133.66176	133.66176				0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future	134.72887	134.72887		134.73151	134.73151				0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	137.41992	137.41992		137.42390	137.42390				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		131.09944	131.09944		132.20693	132.20693			0.00	0.00	0	19,673.00
I2046	On 03/08/2017	Bond Future		133.63377	133.63377		134.76196	134.76196			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		134.69835	134.69835		135.85055	135.85055			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		143.43483	143.43483		143.43814	143.43814			0.00	0.00	0	24,054.00
I2050	On 03/08/2017	Bond Future		144.52856	144.52856		144.53121	144.53121			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		147.41539	147.41539		147.41974	147.41974			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		252.51500	252.51500		252.74200	252.74200			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		257.39600	257.39600		257.62700	257.62700			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		262.53700	262.53700		262.77500	262.77500			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		0.12740	0.12740		0.12760	0.12760			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12730	0.12730		0.12750	0.12750			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12720	0.12720		0.12720	0.12720			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12720	0.12720		0.12730	0.12730			0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.20360	9.20360		9.28660	9.28660		11.85	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.33660	9.33660		9.42060	9.42060		12.66	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.46330	9.46330		9.54940	9.54940		12.86	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.59020	9.59020		9.67840	9.67840		21.23	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.25480	1.25480		1.25750	1.25750			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.26890	1.26890		1.27400	1.27400			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.28310	1.28310		1.28790	1.28790			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.29620	1.29620		1.30280	1.30280			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future		1.22430	1.22430		1.22650	1.22650			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
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22740		1.22740		1.22970	1.22970			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.23070		1.23070		1.23300	1.23300			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.23440		1.23440		1.23690	1.23690			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.05600		1.05600		1.05070	1.05070			0.00	0.00	0	1,363.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06100		1.06100		1.05580	1.05580			0.00	62,160,807.00	58,587	71,288.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06620		1.06620		1.06110	1.06110			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.07190		1.07190		1.06680	1.06680			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.74529		115.24559		8.77658	115.03019		8.19	0.00	56,355,093.51	489	110,786.00
R186	On 04/05/2017	Bond Future	8.44	Call	707.07000		0.70707		655.55000	0.65555	707.070	8.08	0.30	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,399.17000		1.39917		1,311.64000	1.31164	1,399.170	8.17	0.47	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	987.99000		0.98799		1,079.96000	1.07996	987.990	8.30	0.36	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	497.11000		0.49711		554.66000	0.55466	497.110	8.46	0.21	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.78595		112.14706		8.81862	111.92701		8.49	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,262.11000		2.26211		2,373.22000	2.37322	2,262.110	8.55	0.46	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,085.59000		1.08559		1,152.98000	1.15298	1,085.590	8.85	0.27	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	853.15000		0.85315		909.59000	0.90959	853.150	8.94	0.22	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.81736		114.36283		8.85122	114.13963		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			301.71094		301.71094		301.71830	301.71830			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.59026		300.59026		300.59643	300.59643			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.59410		306.59410		306.60359	306.60359			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			248.23580		248.23580		248.24121	248.24121			0.00	0.00	0	33,757.00
R202	On 03/08/2017	Bond Future			249.34115		249.34115		249.34590	249.34590			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			254.32142		254.32142		254.32871	254.32871			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			8.25962		99.14114		8.29097	99.00085		5.90	0.00	0.00	0	19,183.00
R2023	On 03/08/2017	Bond Future			8.28455		101.03749		8.31775	100.89409		5.67	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.30271		99.10152		8.33758	98.95634		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			7.11747		101.57002		7.12239	101.58863		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			9.15934		93.53410		9.19056	93.31651			0.00	0.00	0	32,871.00

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 03/08/2017	Bond Future		9.20813	91.31650		9.24050	91.09429			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future		9.24511	93.12077		9.27840	92.89529			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		9.29322	92.53960		9.32951	92.26808		11.91	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future		9.33952	94.30967		9.37703	94.03254		11.85	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.38059	92.01393		9.41919	91.73221		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		9.43751	96.85722		9.46862	96.60156			0.00	36,805,743.60	380	8,517.00
R2035	On 03/08/2017	Bond Future		9.48421	98.70994		9.51634	98.44891			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.52803	96.15721		9.56102	95.89210			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		9.53102	93.18223		9.56730	92.88572		13.42	0.00	0.00	0	48,577.00
R2037	On 03/08/2017	Bond Future		9.58264	90.70746		9.62008	90.40495		14.00	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.62384	92.49986		9.66226	92.19231		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		7.46556	103.84231		7.48184	103.81777		1.26	0.00	27,829,739.08	268	28,827.00
R204	On 03/08/2017	Bond Future		7.41134	101.78822		7.43114	101.76272		1.27	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.26802	103.79924		7.29138	103.77436		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		9.54004	97.43031		9.57629	97.11037		14.06	0.00	0.00	0	9,195.00
R2040	On 03/08/2017	Bond Future		9.59021	94.78641		9.62761	94.45989		14.67	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.63023	96.65927		9.66858	96.32737		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		9.57931	94.39595		9.61553	94.07321		14.75	0.00	1,887,919.00	20	22,991.00
R2044	On 03/08/2017	Bond Future		9.62842	91.81920		9.66576	91.48985		15.40	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.66769	93.63359		9.70596	93.29873		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		9.56533	93.59563		9.60146	93.26540		15.32	0.00	310,550,300.34	3,318	70,632.00
R2048	On 03/08/2017	Bond Future		9.60890	95.38589		9.64610	95.04892		15.28	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future		9.64978	92.83093		9.68791	92.48836		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		7.73625	101.10818		7.77382	101.01926		2.25	0.00	14,559,577.92	144	75,114.00
R207	On 03/08/2017	Bond Future		7.73884	99.39887		7.78088	99.30781		2.29	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
R207	On 03/08/2017	Bond Future	8.19	Call	1,201.03000		1.20103		1,135.64000	1.13564	1,201.030	2.32	0.75	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.69822		101.36276		7.74485	101.27099		1.89	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.89751		96.92554		7.92917	96.82362		3.63	0.00	0.00	0	21,498.00
R208	On 03/08/2017	Bond Future			7.90759		98.77953		7.94185	98.67522		3.65	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.89942		97.32815		7.93616	97.22282		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			9.41570		72.94352		9.45187	72.69538		13.90	0.00	729,435.20	10	63,089.00
R209	On 04/05/2017	Bond Future	8.93	Call	476.77000		0.47677		435.42000	0.43542	476.770	13.57	0.21	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,975.55000		1.97555		2,126.87000	2.12687	1,975.550	13.81	0.55	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,038.95000		1.03895		1,142.14000	1.14214	1,038.950	14.03	0.35	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.45849		74.33877		9.49572	74.08558		13.93	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.49665		72.65662		9.53481	72.39923		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			188.28554		188.28554		188.29017	188.29017			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			191.92513		191.92513		191.92901	191.92901			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.32646		193.32646		193.33243	193.33243			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			149.35880		149.35880		149.36254	149.36254			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.19612		150.19612		150.19920	150.19920			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.19608		153.19608		153.20085	153.20085			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			9.18940		84.37728		9.22558	84.13161		11.61	0.00	0.00	0	44,651.00
R213	On 03/08/2017	Bond Future			9.23120		85.99127		9.26859	85.74049		11.60	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.26992		84.13855		9.30836	83.88377		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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213/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	9.49402		73.14756		9.53011	72.88817		14.71	0.00	0.00	0	34,975.00
R214	On 03/08/2017	Bond Future	9.53556		74.54668		9.57268	74.28204		14.70	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.57440		72.72162		9.61242	72.45255		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	21,836.58000	21,836.58000		21,851.22000	21,851.22000				0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,209.40000	22,209.40000		22,229.82000	22,229.82000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.27130	9.27130		9.29780	9.29780			12.37	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.43370	9.43370		9.46160	9.46160			13.55	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.51550	3.51550		3.53360	3.53360			15.12	0.00	0.00	0	19,800.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.48010	3.48010		3.49950	3.49950			16.43	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.34360	1.34360		1.35540	1.35540				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.31970	1.31970		1.31990	1.31990				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.30080	1.30080		1.31600	1.31600				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.28070	1.28070		1.24040	1.24040				0.00	0.00	0	0.00

Total for Derivatives :												2,601,813,882.55	212,778	3,616,209.00
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Grand Total:												2,601,813,882.55	212,778	3,616,209.00
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