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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 06/03/2017

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 13/03/2017	Foreign Exchange Future	12.98700	12.98700	13.11380	13.11380			14.57	0.00	552,453,993.00	42,539	398,554.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	1.68090	0.00168	1.63830	0.00164	1.681	20.41	0.01	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	9.49030	0.00949	8.35030	0.00835	9.490	18.39	0.07	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	34.86060	0.03486	30.23820	0.03024	34.861	16.48	0.21	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.92	Put	78.40350	0.07840	64.67730	0.06468	78.404	15.18	0.40	0	5,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	106.59470	0.10659	85.92740	0.08593	106.595	14.64	0.50	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	111.20810	0.11121	89.35990	0.08936	111.208	14.57	0.52	0	95,697.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	129.42330	0.12942	100.28820	0.10029	129.423	14.83	0.56	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	135.78080	0.13578	104.14540	0.10415	135.781	14.91	0.57	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	176.66950	0.17667	129.63080	0.12963	176.670	15.42	0.65	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	213.94480	0.21394	157.43870	0.15744	213.945	15.85	0.71	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	253.66020	0.25366	188.04150	0.18804	253.660	16.28	0.76	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	32.40450	0.03240	85.04880	0.08505	32.404	16.71	0.20	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	295.40450	0.29540	221.24880	0.22125	295.405	16.71	0.80	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	303.96370	0.30396	228.18340	0.22818	303.964	16.79	0.81	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.30	Call	25.81230	0.02581	70.63850	0.07064	25.812	17.14	0.16	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	5.49200		0.00549		17.13550	0.01714	5.492	20.13	0.04	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	4.52470		0.00452		13.83230	0.01383	4.525	20.62	0.03	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	2.19350		0.00219		7.07140	0.00707	2.193	22.54	0.02	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	2.04940		0.00205		6.67520	0.00668	2.049	22.74	0.01	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	1.62610		0.00163		5.48630	0.00549	1.626	23.41	0.01	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	1.57450		0.00157		5.33840	0.00534	1.574	23.51	0.01	0.00	0	521.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	1,014.57450		1.01457		891.53840	0.89154	1,014.574	23.51	0.99	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	1,114.15280		1.11415		990.30140	0.99030	1,114.153	24.47	0.99	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	0.83630		0.00084		3.12930	0.00313	0.836	25.53	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	0.65390		0.00065		2.54480	0.00254	0.654	26.40	0.00	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,313.65390		1.31365		1,188.74480	1.18874	1,313.654	26.40	1.00	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	0.45700		0.00046		2.05100	0.00205	0.457	27.09	0.00	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,413.45700		1.41346		1,288.25100	1.28825	1,413.457	27.09	1.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,453.39730		1.45340		1,328.01780	1.32802	1,453.397	27.37	1.00	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	0.39730		0.00040		1.81780	0.00182	0.397	27.37	0.00	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	0.32310		0.00032		1.52070	0.00152	0.323	27.78	0.00	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	0.31230		0.00031		1.47660	0.00148	0.312	27.85	0.00	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	0.21640		0.00022		1.07450	0.00107	0.216	28.61	0.00	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	0.09630		0.00010		0.52950	0.00053	0.096	30.40	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	0.08810		0.00009		0.48990	0.00049	0.088	30.61	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	0.07620		0.00008		0.43120	0.00043	0.076	30.96	0.00	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	0.06800		0.00007		0.39000	0.00039	0.068	31.23	0.00	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	0.05150		0.00005		0.30520	0.00031	0.052	31.92	0.00	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	2,243.03650		2.24304		2,116.42500	2.11643	2,243.036	32.82	1.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,373.02640		2.37303		2,246.36830	2.24637	2,373.026	33.72	1.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	0.01980		0.00002		0.13030	0.00013	0.020	34.54	0.00	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	0.01890		0.00002		0.12510	0.00013	0.019	34.68	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,713.02370		2.71302		2,586.28420	2.58628	2,713.024	37.54	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,753.02800		2.75303		2,626.28930	2.62629	2,753.028	38.41	1.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.03550		0.00004		0.09750	0.00010	0.035	39.72	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.07070		0.00007		0.12810	0.00013	0.071	44.07	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.13150		0.00013		0.16800	0.00017	0.132	48.85	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.25040		0.00025		0.22890	0.00023	0.250	54.93	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,763.40290		3.76340		3,636.49380	3.63649	3,763.403	60.37	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	0.40960		0.00041		0.36940	0.00037	0.410	63.63	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.19450		0.00019		0.20300	0.00020	0.194	63.63	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.01100		0.00001		0.01050	0.00001	0.011	63.63	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.01070		0.00001		0.01030	0.00001	0.011	63.63	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.00230		0.00000		0.00210	0.00000	0.002	63.63	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00080		0.00000		0.00070	0.00000	0.001	63.63	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	63.63	0.00	0.00	0	1,800.00
\$ / R	On 16/03/2017	Any day expiry			12.99160		12.99160		13.12060	13.12060		15.79	0.00	0.00	0	0.00
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	4.14200		0.00414		14.10060	0.01410	4.142	21.02	0.02	0.00	0	20,000.00
\$ / R	On 17/03/2017	Any day expiry			12.99380		12.99380		13.12290	13.12290		16.04	0.00	40,771,916.00	3,128	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	58.98150	0.05898	43.55660	0.04356	58.981	16.88	0.25	0.00	0	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.05	Put	176.08160	0.17608	137.06980	0.13707	176.082	16.22	0.56	0.00	0	25,000.00
\$ / R	On 17/03/2017	Any day expiry	13.75	Call	8.37600	0.00838	27.67330	0.02767	8.376	19.28	0.05	0.00	0	15,000.00
\$ / R	On 29/03/2017	Any day expiry			13.02280	13.02280	13.15030	13.15030		15.24	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	543.46660	0.54347	459.23390	0.45923	543.467	17.35	0.79	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	0.75620	0.00076	1.68160	0.00168	0.756	24.56	0.00	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.02730	13.02730	13.15480	13.15480		15.43	0.00	44,399,479.50	3,399	6,652.00
\$ / R	On 03/04/2017	Any day expiry			13.03400	13.03400	13.16170	13.16170		15.15	0.00	0.00	0	0.00
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	244.14740	0.24415	198.79700	0.19880	244.147	15.28	0.52	0.00	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	145.64180	0.14564	212.97880	0.21298	145.642	15.89	0.38	0.00	0	15,400.00
\$ / R	On 11/04/2017	Any day expiry			13.05180	13.05180	13.17990	13.17990		15.20	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.05410	13.05410	13.18220	13.18220		15.23	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	86.82420	0.08682	128.76830	0.12877	86.824	17.47	0.22	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	69.74810	0.06975	105.89520	0.10590	69.748	17.87	0.18	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	946.88390	0.94688	847.48760	0.84749	946.884	18.42	0.86	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	1.00930	0.00101	1.93820	0.00194	1.009	29.58	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.05630	13.05630	13.18440	13.18440		15.29	0.00	0.00	0	722.00
\$ / R	On 18/04/2017	Any day expiry			13.06750	13.06750	13.19580	13.19580		15.19	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.07420	13.07420	13.20270	13.20270		15.32	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.08320	13.08320	13.21180	13.21180		15.43	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	577.98730	0.57799	505.95650	0.50596	577.987	16.74	0.68	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	819.93370	0.81993	732.62730	0.73263	819.934	17.70	0.78	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	1,082.26560	1.08227	982.93900	0.98294	1,082.266	18.57	0.85	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	12.61250	0.01261	20.47110	0.02047	12.613	20.33	0.03	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	3.89590	0.00390	6.48220	0.00648	3.896	21.18	0.01	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	1.88240	0.00188	3.59390	0.00359	1.882	25.00	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.08990	13.08990	13.21860	13.21860		15.48	0.00	65,497.50	5	2,083.00
\$ / R	On 04/05/2017	Any day expiry			13.10330	13.10330	13.23230	13.23230		15.46	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	157.05410	0.15705	208.53380	0.20853	157.054	17.14	0.29	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.11910	13.11910	13.24830	13.24830		15.58	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.15290	13.15290	13.28270	13.28270		15.90	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	617.99460	0.61799	552.11620	0.55212	617.995	16.85	0.61	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	18.67710	0.01868	28.64530	0.02865	18.677	22.18	0.04	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.20740	13.20740	13.33780	13.33780		15.99	0.00	217,935,307.40	16,501	255,199.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	216.95890	0.21696	188.73460	0.18873	216.959	15.14	0.30	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	252.37370	0.25237	220.89620	0.22090	252.374	15.29	0.34	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	342.47720	0.34248	303.45540	0.30346	342.477	15.64	0.41	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	382.46720	0.38247	455.37640	0.45538	382.467	16.46	0.46	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	345.68520	0.34569	413.90180	0.41390	345.685	16.73	0.42	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	772.96670	0.77297	703.08190	0.70308	772.967	17.20	0.63	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	878.13210	0.87813	802.96220	0.80296	878.132	17.54	0.67	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	909.00510	0.90901	832.39640	0.83240	909.005	17.64	0.68	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,011.64760	1.01165	930.59180	0.93059	1,011.648	17.96	0.71	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	219.04760	0.21905	268.39180	0.26839	219.048	17.96	0.29	0.00	0	500.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,101.06030	1.10106	1,016.26920	1.01627	1,101.060	18.23	0.73	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,117.54970	1.11755	1,032.10500	1.03210	1,117.550	18.28	0.74	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,159.07030	1.15907	1,072.02740	1.07203	1,159.070	18.40	0.75	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,200.99790	1.20100	1,112.40340	1.11240	1,200.998	18.53	0.76	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	173.74210	0.17374	214.63980	0.21464	173.742	18.60	0.24	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,285.99770	1.28600	1,194.44840	1.19445	1,285.998	18.77	0.78	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	141.05460	0.14105	175.31450	0.17531	141.055	19.19	0.20	0.00	0	40,700.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,781.68820	1.78169	1,678.26710	1.67827	1,781.688	19.97	0.86	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	89.88480	0.08988	114.71610	0.11472	89.885	20.19	0.13	0.00	0	3,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	78.83190	0.07883	101.00210	0.10100	78.832	20.49	0.12	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	63.65160	0.06365	82.00650	0.08201	63.652	21.00	0.10	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	58.53660	0.05854	75.56120	0.07556	58.537	21.20	0.09	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,351.13660	2.35114	2,237.76120	2.23776	2,351.137	21.20	0.91	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	46.56440	0.04656	60.37290	0.06037	46.564	21.76	0.07	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,619.16440	2.61916	2,502.57290	2.50257	2,619.164	21.76	0.93	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	44.03540	0.04404	57.14530	0.05715	44.035	21.90	0.07	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	43.68700	0.04369	56.70150	0.05670	43.687	21.92	0.07	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	39.13320	0.03913	50.88280	0.05088	39.133	22.20	0.06	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	36.22430	0.03622	47.25630	0.04726	36.224	22.40	0.06	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	33.57090	0.03357	43.93820	0.04394	33.571	22.60	0.05	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	32.09140	0.03209	42.08270	0.04208	32.091	22.72	0.05	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	22.88070	0.02288	30.44220	0.03044	22.881	23.66	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	5.20310	0.00520	8.42280	0.00842	5.203	24.49	0.01	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	2.76670	0.00277	4.69300	0.00469	2.767	24.49	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.68280	0.00068	1.28440	0.00128	0.683	24.49	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.22790	13.22790	13.35850	13.35850		16.11	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	645.45620	0.64546	585.11230	0.58511	645.456	16.71	0.57	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	39.67300	0.03967	51.47710	0.05148	39.673	22.50	0.06	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.23250	13.23250	13.36310	13.36310		16.12	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.25990	13.25990	13.39080	13.39080		16.08	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	977.37640	0.97738	902.77200	0.90277	977.376	17.64	0.67	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	14.92670	0.01493	20.68710	0.02069	14.927	24.60	0.02	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.28040	13.28040	13.41150	13.41150		16.17	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.28950	13.28950	13.42070	13.42070		16.15	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	480.75910	0.48076	436.95820	0.43696	480.759	15.97	0.45	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	245.94820	0.24595	293.87690	0.29388	245.948	18.31	0.28	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.29410	13.29410	13.42530	13.42530		16.15	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	663.38510	0.66339	607.26920	0.60727	663.385	16.58	0.54	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	56.57550	0.05658	68.18770	0.06819	56.576	22.65	0.07	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.30320	13.30320	13.43450	13.43450		16.13	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.32830	13.32830	13.45980	13.45980		16.22	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.36940	13.36940	13.50130	13.50130		16.15	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	678.94520	0.67895	626.99570	0.62700	678.945	16.44	0.51	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	76.51200	0.07651	89.06950	0.08907	76.512	22.80	0.08	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			13.41490	13.41490							19,375.00
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	414.96560	0.41497	381.50200	0.38150	414.966	15.54	0.37	0.00	0	3,099.00	
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	627.68510	0.62769	581.81430	0.58181	627.685	16.21	0.47	0.00	0	500.00	
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	603.08560	0.60309	685.72910	0.68573	603.086	16.40	0.50	0.00	0	5,480.00	
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	856.65430	0.85665	798.38970	0.79839	856.654	16.88	0.56	0.00	0	960.00	
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	1,189.77520	1.18978	1,117.06050	1.11706	1,189.775	17.75	0.65	0.00	0	110.00	
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	1,267.39290	1.26739	1,191.77470	1.19177	1,267.393	17.95	0.67	0.00	0	110.00	
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	1,386.60230	1.38660	1,307.01400	1.30701	1,386.602	18.25	0.69	0.00	0	150.00	
\$ / R	16.00	Call	On 18/09/2017	Foreign Exchange Future	133.77950	0.13378	159.33940	0.15934	133.780	20.67	0.14	0.00	0	3,680.00	
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	111.53380	0.11153	130.43700	0.13044	111.534	21.48	0.12	0.00	0	960.00	
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	95.61520	0.09562	111.42800	0.11143	95.615	22.37	0.10	0.00	0	110.00	
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	89.03800	0.08904	103.54780	0.10355	89.038	22.82	0.09	0.00	0	650.00	
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	88.11880	0.08812	102.44430	0.10244	88.119	22.88	0.09	0.00	0	110.00	
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	50.14180	0.05014	64.03140	0.06403	50.142	23.71	0.05	0.00	0	3,099.00	
\$ / R			On 27/09/2017	Any day expiry	13.43530	13.43530	13.56780	13.56780		16.31	0.00	0.00	0	465.00	
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	692.82470	0.69282	644.09440	0.64409	692.825	16.40	0.49	0.00	0	60.00	
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	92.73080	0.09273	108.89890	0.10890	92.731	22.94	0.09	0.00	0	60.00	
\$ / R			On 23/10/2017	Any day expiry	13.49420	13.49420	13.62740	13.62740		16.37	0.00	0.00	0	334.00	
\$ / R			On 27/10/2017	Any day expiry	13.50330	13.50330	13.63650	13.63650		16.39	0.00	0.00	0	0.00	
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	706.32600	0.70633	659.53200	0.65953	706.326	16.39	0.47	0.00	0	60.00	
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	111.99950	0.11200	126.62280	0.12662	112.000	23.32	0.10	0.00	0	60.00	
\$ / R			On 13/11/2017	Any day expiry	13.54180	13.54180	13.67550	13.67550		16.45	0.00	0.00	0	70.00	
\$ / R			On 28/11/2017	Any day expiry	13.57580	13.57580	13.70980	13.70980		16.52	0.00	0.00	0	0.00	
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	717.86110	0.71786	672.93050	0.67293	717.861	16.36	0.46	0.00	0	60.00	
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	130.50180	0.13050	150.13480	0.15013	130.502	23.41	0.11	0.00	0	60.00	
\$ / R			On 18/12/2017	Foreign Exchange Future	13.62080	13.62080	13.75530	13.75530		16.50	0.00	0.00	0	16,654.00	
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	143.30520	0.14331	127.79400	0.12779	143.305	14.60	0.15	0.00	0	20,403.00	
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	192.87240	0.19287	176.18650	0.17619	192.872	14.84	0.18	0.00	0	18,000.00	
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	274.51210	0.27451	257.34290	0.25734	274.512	15.09	0.24	0.00	0	2,600.00	
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	463.09590	0.46310	432.54750	0.43255	463.096	15.56	0.34	0.00	0	2,580.00	
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	520.49480	0.52049	485.36870	0.48537	520.495	15.75	0.37	0.00	0	40,000.00	
\$ / R	13.23	Put	On 18/12/2017	Foreign Exchange Future	576.15340	0.57615	538.33920	0.53834	576.153	15.92	0.39	0.00	0	20,403.00	
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	640.08990	0.64009	599.33690	0.59934	640.090	16.11	0.42	0.00	0	52,000.00	
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	1,039.46350	1.03946	982.55550	0.98256	1,039.464	17.13	0.54	0.00	0	33,000.00	
\$ / R	14.09	Put	On 18/12/2017	Foreign Exchange Future	1,101.06660	1.10107	1,041.90760	1.04191	1,101.067	17.28	0.56	0.00	0	16,000.00	
\$ / R	14.15	Put	On 18/12/2017	Foreign Exchange Future	1,142.89240	1.14289	1,082.25400	1.08225	1,142.892	17.37	0.57	0.00	0	16,000.00	
\$ / R	14.18	Put	On 18/12/2017	Foreign Exchange Future	1,164.02320	1.16402	1,102.65180	1.10265	1,164.023	17.42	0.57	0.00	0	16,000.00	
\$ / R	14.50	Put	On 18/12/2017	Foreign Exchange Future	1,398.92010	1.39892	1,329.28620	1.32929	1,398.920	17.94	0.62	0.00	0	2,055.00	
\$ / R	14.53	Put	On 18/12/2017	Foreign Exchange Future	1,421.74170	1.42174	1,351.40860	1.35141	1,421.742	17.99	0.63	0.00	0	22,000.00	
\$ / R	15.00	Call	On 18/12/2017	Foreign Exchange Future	413.83230	0.41383	468.50670	0.46851	413.832	18.76	0.31	0.00	0	2,580.00	
\$ / R	15.12	Call	On 18/12/2017	Foreign Exchange Future	391.14070	0.39114	444.98810	0.44499	391.141	18.93	0.30	0.00	0	40,000.00	
\$ / R	16.00	Call	On 18/12/2017	Foreign Exchange Future	263.23470	0.26323	301.50920	0.30151	263.235	20.13	0.21	0.00	0	2,600.00	
\$ / R	16.24	Call	On 18/12/2017	Foreign Exchange Future	237.70170	0.23770	272.44680	0.27245	237.702	20.46	0.19	0.00	0	20,403.00	
\$ / R	16.55	Call	On 18/12/2017	Foreign Exchange Future	213.63330	0.21363	240.82640	0.24083	213.633	21.03	0.17	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	196.57590	0.19658			221.21360	0.22121	196.576	21.56	0.16	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	179.77960	0.17978			201.84360	0.20184	179.780	22.16	0.14	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	177.80220	0.17780			199.55990	0.19956	177.802	22.24	0.14	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	176.34770	0.17635			197.87660	0.19788	176.348	22.30	0.14	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	174.44300	0.17444			195.67540	0.19568	174.443	22.38	0.14	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	127.15720	0.12716			151.56530	0.15157	127.157	23.28	0.10	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.62980	13.62980			13.76440	13.76440		16.58	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	725.78180	0.72578			682.09610	0.68210	725.782	16.34	0.44	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	133.52400	0.13352			159.52310	0.15952	133.524	23.23	0.11	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.74840	13.74840			13.88420	13.88420		16.67	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.75290	13.75290			13.88880	13.88880		16.66	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.82470	13.82470			13.96140	13.96140		16.76	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	499.61810	0.49962			475.03140	0.47503	499.618	15.61	0.32	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	498.53360	0.49853			556.40690	0.55641	498.534	19.12	0.32	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.90840	13.90840			14.04580	14.04580		17.02	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,762.96240	1.76296			1,693.44370	1.69344	1,762.962	18.49	0.61	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	506.92300	0.50692			562.20480	0.56220	506.923	19.54	0.30	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.94450	13.94450			14.08230	14.08230		17.14	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.95360	13.95360			14.09140	14.09140		17.14	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.03050	14.03050			14.16890	14.16890		17.34	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	863.39320	0.86339			822.37280	0.82237	863.393	16.76	0.40	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.15700	14.15700			14.29670	14.29670		17.54	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.23620	14.23620			14.37650	14.37650		17.69	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.36500	14.36500			14.50650	14.50650		17.83	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.43510	14.43510			14.57720	14.57720		17.94	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.57300	14.57300			14.71630	14.71630		18.05	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.64860	14.64860			14.79300	14.79300		18.20	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			12.98700	12.98700			13.11380	13.11380		14.57	0.00	246,753.00	19	495.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.20740	13.20740			13.33780	13.33780		15.99	0.00	0.00	0	39.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.41490	13.41490			13.54720	13.54720		16.21	0.00	0.00	0	7.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.62080	13.62080			13.75530	13.75530		16.50	0.00	0.00	0	3.00
£ / R	On 13/03/2017	Foreign Exchange Future			15.92970	15.92970			16.05520	16.05520		24.41	0.00	11,357,876.10	713	58,363.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.26550	0.00027			0.75810	0.00076	0.266	41.07	0.00	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	0.03760	0.00004			0.13640	0.00014	0.038	54.13	0.00	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			15.98560	15.98560			16.11220	16.11220		21.12	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			16.02930	16.02930			16.15590	16.15590		20.58	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.06690	16.06690			16.19380	16.19380		20.15	0.00	0.00	0	204.00
£ / R	On 28/04/2017	Any day expiry			16.07620	16.07620			16.20320	16.20320		20.24	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.24170	16.24170			16.37060	16.37060		19.94	0.00	12,814,701.30	789	25,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.54080	16.54080			16.67220	16.67220		19.32	0.00	413,520.00	25	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			16.84510	16.84510			16.98020	16.98020		18.84	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			0.11413		0.11413		0.11461	0.11461		28.43	0.00	0.00	0	60.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11661		0.11661		0.11710	0.11710		17.09	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11900		0.11900		0.11950	0.11950		14.80	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12146		0.12146		0.12198	0.12198		14.99	0.00	0.00	0	0.00
€ / R	On 13/03/2017	Foreign Exchange Future			13.76990		13.76990		13.84830	13.84830		16.34	0.00	6,719,711.20	488	80,726.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	90.64780		0.09065		70.89790	0.07090	90.648	16.69	0.40	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.04070		0.00004		0.13100	0.00013	0.041	31.16	0.00	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			13.77570		13.77570		13.85410	13.85410		15.72	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			13.82350		13.82350		13.90270	13.90270		13.96	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry			13.86530		13.86530		13.94440	13.94440		14.18	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.07040		14.07040		14.15150	14.15150		15.14	0.00	10,186,969.60	724	90,337.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.36120		14.36120		14.44340	14.44340		15.34	0.00	0.00	0	1,887.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.65950		14.65950		14.74420	14.74420		15.63	0.00	0.00	0	15.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.95980		14.95980		15.04570	15.04570		15.86	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.87109		96.87109		97.16644	97.16644			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.92765		93.92765		94.23605	94.23605			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.70794		92.70794		93.01477	93.01477			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.85665		94.85665		95.14696	95.14696			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.58651		98.58651		98.85922	98.85922			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.18412		97.18412		97.45599	97.45599			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			99.60710		99.60710		99.60682	99.60682			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61273		99.61273		99.61089	99.61089			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.83913		99.83913		99.83784	99.83784			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.82808		99.82808		99.83759	99.83759			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.86624		99.86624		99.86601	99.86601			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.11315		99.11315		99.12258	99.12258			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.73180		98.73180		98.74636	98.74636			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.74961		98.74961		98.76810	98.76810			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.20000		99.20000		99.23000	99.23000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.66544		99.66544		99.69662	99.69662			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.19334		97.19334		97.31703	97.31703			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.49377		96.49377		96.63169	96.63169			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.76664		95.76664		95.91404	95.91404			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.02309		96.02309		96.17535	96.17535			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.26062		98.26062		98.41667	98.41667			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			98.44224		98.44224		98.60612	98.60612			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future			530.79100		530.79100		529.74700	529.74700			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	540.94500		540.94500		539.88000	539.88000			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	551.61900		551.61900		550.54400	550.54400			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	613.07300		613.07300		611.32500	611.32500			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	624.80100		624.80100		623.01800	623.01800			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	637.12900		637.12900		635.32400	635.32400			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	557.42400		557.42400		555.35000	555.35000			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	568.08700		568.08700		565.97300	565.97300			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	579.29600		579.29600		577.15200	577.15200			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	9.86890	9.86890		9.92180	9.92180			10.91	0.00	0.00	0	22,236.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.01800	10.01800		10.07270	10.07270			11.99	0.00	0.00	0	7,655.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.16000	10.16000		10.21570	10.21570			12.15	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.30220	10.30220		10.35950	10.35950			12.28	0.00	0.00	0	3.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	9.70230	9.70230		9.78390	9.78390			12.34	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.87870	9.87870		9.96220	9.96220			13.50	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.04810	10.04810		10.13280	10.13280			13.65	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.21910	10.21910		10.30580	10.30580			13.41	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	12.86390	12.86390		12.98360	12.98360			13.98	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.16170	13.16170		13.28500	13.28500			15.58	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.45170	13.45170		13.57700	13.57700			15.96	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.75040	13.75040		13.87960	13.87960			16.38	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.88280	1.88280		1.89860	1.89860			14.46	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.89870	1.89870		1.91270	1.91270			15.10	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.91310	1.91310		1.92690	1.92690			15.08	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.92770	1.92770		1.94120	1.94120			15.00	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.89130	1.89130		1.90560	1.90560			14.88	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.85710	1.85710		1.86740	1.86740			13.50	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.89890	1.89890		1.90970	1.90970			14.95	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	10.40683	78.48655		10.45876	78.15345				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.48403	79.98799		10.53771	79.64831				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.55946	77.77361		10.61468	77.42878				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	10.55338	82.35379		10.60534	81.97077				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.62924	83.92918		10.68290	83.53866				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.70238	81.32368		10.75757	80.92713				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	555.18800	555.18800		553.13900	553.13900				0.00	5,551,880.00	1	396.00
GOVI	On 03/08/2017	GOVI	565.80800	565.80800		563.72000	563.72000				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	576.97300	576.97300		574.85500	574.85500				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.67300	1.67300		1.68920	1.68920			13.50	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.70340	1.70340		1.72000	1.72000			15.67	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.73170	1.73170		1.74820	1.74820			16.12	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.75880	1.75880		1.77550	1.77550			15.97	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.30013	129.30013		129.30306	129.30306				0.00	101,371,301.92	784	3,198.00
I2025	On 03/08/2017	Bond Future	130.45400	130.45400		130.45724	130.45724				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.05728	133.05728		133.06285	133.06285				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	100.88437	100.88437		100.88660	100.88660				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	106.68524	106.68524		106.68754	106.68754				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	108.74730	108.74730		108.74989	108.74989				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	109.82710	109.82710		109.83156	109.83156				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	133.87828	133.87828		133.65890	133.65890				0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future	134.95248	134.95248		134.72887	134.72887				0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	137.64551	137.64551		137.41992	137.41992				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		131.09672	131.09672		131.09944	131.09944			0.00	60,304,491.20	460	20,133.00
I2046	On 03/08/2017	Bond Future		133.63050	133.63050		133.63377	133.63377			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		134.69312	134.69312		134.69835	134.69835			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		143.43153	143.43153		143.43483	143.43483			0.00	0.00	0	24,054.00
I2050	On 03/08/2017	Bond Future		144.52491	144.52491		144.52856	144.52856			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		147.40903	147.40903		147.41539	147.41539			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		252.51900	252.51900		252.51500	252.51500			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		257.40000	257.40000		257.39600	257.39600			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		262.53600	262.53600		262.53700	262.53700			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		0.12650	0.12650		0.12740	0.12740			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12620	0.12620		0.12730	0.12730			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12530	0.12530		0.12720	0.12720			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12500	0.12500		0.12720	0.12720			0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.10430	9.10430		9.20360	9.20360		11.16	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.23530	9.23530		9.33660	9.33660		12.32	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.36060	9.36060		9.46330	9.46330		12.51	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.48540	9.48540		9.59020	9.59020		21.30	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.24920	1.24920		1.25480	1.25480			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.26540	1.26540		1.26890	1.26890			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.27780	1.27780		1.28310	1.28310			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.29420	1.29420		1.29620	1.29620			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future		1.22660	1.22660		1.22430	1.22430			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			1.22970		1.22970		1.22740	1.22740			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.23300		1.23300		1.23070	1.23070			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.23670		1.23670		1.23440	1.23440			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06030		1.06030		1.05600	1.05600			0.00	750,692.40	708	726.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06530		1.06530		1.06100	1.06100			0.00	2,130.60	2	71,290.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07050		1.07050		1.06620	1.06620			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.07630		1.07630		1.07190	1.07190			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.69863		115.56782		8.74529	115.24559		8.19	0.00	138,796,951.82	1,201	110,930.00
R186	On 04/05/2017	Bond Future	8.44	Call	773.55000		0.77355		707.07000	0.70707	773.550	8.08	0.32	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,519.42000		1.51942		1,399.17000	1.39917	1,519.420	8.17	0.51	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	841.61000		0.84161		987.99000	0.98799	841.610	8.30	0.33	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	405.25000		0.40525		497.11000	0.49711	405.250	8.46	0.19	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.73733		112.47562		8.78595	112.14706		8.49	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,089.79000		2.08979		2,262.11000	2.26211	2,089.790	8.55	0.44	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	979.86000		0.97986		1,085.59000	1.08559	979.860	8.85	0.25	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	764.34000		0.76434		853.15000	0.85315	764.340	8.94	0.21	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.76704		114.69565		8.81736	114.36283		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			301.70341		301.70341		301.71094	301.71094			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.58213		300.58213		300.59026	300.59026			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.58065		306.58065		306.59410	306.59410			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			248.23008		248.23008		248.23580	248.23580			0.00	0.00	0	33,757.00
R202	On 03/08/2017	Bond Future			249.33512		249.33512		249.34115	249.34115			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			254.31063		254.31063		254.32142	254.32142			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			8.21280		99.35111		8.25962	99.14114		5.90	0.00	0.00	0	19,183.00
R2023	On 03/08/2017	Bond Future			8.23508		101.25166		8.28455	101.03749		5.67	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.25084		99.31798		8.30271	99.10152		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			7.08421		101.58166		7.11747	101.57002		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			9.10260		93.93141		9.15934	93.53410			0.00	36,821,112.72	392	32,675.00

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		9.14941	91.72151		9.20813	91.31650			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future		9.18468	93.53203		9.24511	93.12077			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		9.23654	92.96600		9.29322	92.53960		11.91	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future		9.28101	94.74438		9.33952	94.30967		11.85	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.32045	92.45536		9.38059	92.01393		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		9.38094	97.32480		9.43751	96.85722			0.00	0.00	0	8,517.00
R2035	On 03/08/2017	Bond Future		9.42587	99.18670		9.48421	98.70994			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.46813	96.64147		9.52803	96.15721			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		9.47948	93.60606		9.53102	93.18223		13.42	0.00	0.00	0	48,577.00
R2037	On 03/08/2017	Bond Future		9.52950	91.13955		9.58264	90.70746		14.00	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.56937	92.93868		9.62384	92.49986		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		7.42720	103.90017		7.46556	103.84231		1.26	0.00	0.00	0	28,827.00
R204	On 03/08/2017	Bond Future		7.36543	101.84737		7.41134	101.78822		1.27	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.21329	103.85757		7.26802	103.79924		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		9.48854	97.88787		9.54004	97.43031		14.06	0.00	0.00	0	9,195.00
R2040	On 03/08/2017	Bond Future		9.53714	95.25291		9.59021	94.78641		14.67	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.57585	97.13318		9.63023	96.65927		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		9.52783	94.85800		9.57931	94.39595		14.75	0.00	0.00	0	22,991.00
R2044	On 03/08/2017	Bond Future		9.57541	92.29024		9.62842	91.81920		15.40	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.61342	94.11205		9.66769	93.63359		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		9.51397	94.06869		9.56533	93.59563		15.32	0.00	0.00	0	70,632.00
R2048	On 03/08/2017	Bond Future		9.55607	95.86822		9.60890	95.38589		15.28	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future		9.59567	93.32099		9.64978	92.83093		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		7.68279	101.23488		7.73625	101.10818		2.25	0.00	0.00	0	75,114.00
R207	On 03/08/2017	Bond Future		7.67923	99.52817		7.73884	99.39887		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	1,294.81000		1.29481	1,201.03000	1.20103	1,294.810		2.32	0.78	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.63232		101.49265	7.69822	101.36276			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			7.84497		97.09498	7.89751	96.92554			3.63	0.00	0.00	0	21,498.00
R208	On 03/08/2017	Bond Future			7.85091		98.95239	7.90759	98.77953			3.65	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.83871		97.50251	7.89942	97.32815			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			9.36430		73.29836	9.41570	72.94352			13.90	0.00	0.00	0	63,089.00
R209	On 04/05/2017	Bond Future	8.93	Call	525.60000		0.52560	476.77000	0.47677	525.600		13.57	0.23	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,747.34000		1.74734	1,975.55000	1.97555	1,747.340		13.81	0.51	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	881.95000		0.88195	1,038.95000	1.03895	881.950		14.03	0.32	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.40563		74.70056	9.45849	74.33877			13.93	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.44252		73.02411	9.49665	72.65662			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			188.28073		188.28073	188.28554	188.28554				0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			191.92000		191.92000	191.92513	191.92513				0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.31787		193.31787	193.32646	193.32646				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			149.25292		149.25292	149.35880	149.35880				0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.08793		150.08793	150.19612	150.19612				0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.08310		153.08310	153.19608	153.19608				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			9.13795		84.72837	9.18940	84.37728			11.61	0.00	0.00	0	44,651.00
R213	On 03/08/2017	Bond Future			9.17811		86.34916	9.23120	85.99127			11.60	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.21538		84.50192	9.26992	84.13855			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	9.44271		73.51898		9.49402	73.14756		14.71	0.00	0.00	0	34,975.00
R214	On 03/08/2017	Bond Future	9.48282		74.92542		9.53556	74.54668		14.70	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.52044		73.10632		9.57440	72.72162		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	21,681.95000	21,681.95000			21,836.58000	21,836.58000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,056.83000	22,056.83000			22,209.40000	22,209.40000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.20890	9.20890			9.27130	9.27130		11.71	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.36910	9.36910			9.43370	9.43370		13.03	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.49800	3.49800			3.51550	3.51550		14.44	0.00	0.00	0	19,800.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.46140	3.46140			3.48010	3.48010		16.15	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.32240	1.32240			1.34360	1.34360			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29890	1.29890			1.31970	1.31970			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.27940	1.27940			1.30080	1.30080			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.25960	1.25960			1.28070	1.28070			0.00	0.00	0	0.00

**Total for Derivatives :** **1,240,964,285.26**    **71,878**    **3,618,730.00**

**Grand Total:** **1,240,964,285.26**    **71,878**    **3,618,730.00**