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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/03/2017

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	13.08500	13.08500	12.99190	12.99190			13.76	0.00	1,296,998,285.00	99,121	345,443.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put 0.62170	0.00062	1.73010	0.00173	0.622	23.58	0.01	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put 3.91230	0.00391	8.93210	0.00893	3.912	21.06	0.03	0.00	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.70	Put 11.01080	0.01101	23.73630	0.02374	11.011	18.63	0.08	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put 14.37210	0.01437	30.33440	0.03033	14.372	18.02	0.11	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.92	Put 35.87420	0.03587	68.79830	0.06880	35.874	15.95	0.25	0.00	0	5,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put 52.09920	0.05210	94.97810	0.09498	52.099	15.10	0.34	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put 54.91970	0.05492	99.34670	0.09935	54.920	14.97	0.35	0.00	0	95,697.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put 64.25200	0.06425	118.05070	0.11805	64.252	14.61	0.40	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put 67.67160	0.06767	124.59370	0.12459	67.672	14.49	0.42	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put 91.80190	0.09180	166.74280	0.16674	91.802	13.76	0.53	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put 124.92990	0.12493	205.13130	0.20513	124.930	14.48	0.61	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put 161.82000	0.16182	245.90460	0.24590	161.820	15.20	0.69	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call 36.70500	0.03671	30.49080	0.03049	36.705	15.92	0.25	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put 201.70500	0.20171	288.59080	0.28859	201.705	15.92	0.75	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put 209.98130	0.20998	297.32190	0.29732	209.981	16.06	0.76	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	13.30	Call	28.92500		0.02893		24.69750	0.02470	28.925	16.64	0.20	0.00	0	44,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	6.74310		0.00674		6.60930	0.00661	6.743	21.69	0.05	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	5.65930		0.00566		5.56780	0.00557	5.659	22.41	0.04	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	2.69070		0.00269		2.96460	0.00296	2.691	24.84	0.02	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	2.50120		0.00250		2.79680	0.00280	2.501	25.07	0.02	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	1.95010		0.00195		2.29590	0.00230	1.950	25.87	0.01	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	1.88360		0.00188		2.23390	0.00223	1.884	25.98	0.01	0.00	0	521.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	916.88360		0.91688	1,010.33390	1.01033	916.884	25.98	25.98	0.99	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	1,016.34740		1.01635	1,109.81750	1.10982	1,016.347	27.12	27.12	0.99	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	0.95490		0.00095		1.31470	0.00131	0.955	28.38	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	0.73360		0.00073		1.07360	0.00107	0.734	29.40	0.01	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,215.73360		1.21573	1,309.17360	1.30917	1,215.734	29.40	29.40	0.99	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	0.55720		0.00056		0.77590	0.00078	0.557	30.54	0.00	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,315.55720		1.31556	1,408.87590	1.40888	1,315.557	30.54	30.54	1.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,355.49530		1.35550	1,448.78350	1.44878	1,355.495	30.96	30.96	1.00	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	0.49530		0.00050		0.68350	0.00068	0.495	30.96	0.00	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	0.41720		0.00042		0.56690	0.00057	0.417	31.58	0.00	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	0.40570		0.00041		0.54970	0.00055	0.406	31.69	0.00	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	0.30120		0.00030		0.39460	0.00039	0.301	32.83	0.00	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	0.16020		0.00016		0.18980	0.00019	0.160	35.54	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	0.14980		0.00015		0.17530	0.00018	0.150	35.85	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	0.13440		0.00013		0.15380	0.00015	0.134	36.37	0.00	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	0.12350		0.00012		0.13880	0.00014	0.123	36.78	0.00	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	0.10090		0.00010		0.10810	0.00011	0.101	37.82	0.00	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	2,145.07900		2.14508	2,238.17930	2.23818	2,145.079	39.18	39.18	1.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,275.06300		2.27506	2,368.15910	2.36816	2,275.063	40.53	40.53	1.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	0.05200		0.00005		0.04570	0.00005	0.052	41.78	0.00	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	0.05040		0.00005		0.04390	0.00004	0.050	41.98	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,615.03790		2.61504	2,708.15250	2.70815	2,615.038	44.06	44.06	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,655.04440		2.65504	2,748.16040	2.74816	2,655.044	45.11	45.11	1.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.05590		0.00006		0.07390	0.00007	0.056	46.69	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.10900		0.00011		0.13330	0.00013	0.109	51.96	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.19850		0.00020		0.22870	0.00023	0.199	57.76	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.36900		0.00037		0.40300	0.00040	0.369	65.14	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,665.58290		3.66558	3,758.71550	3.75872	3,665.583	71.73	71.73	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	0.86160		0.00086		0.61820	0.00062	0.862	78.32	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.53070		0.00053		0.30710	0.00031	0.531	79.63	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.04150		0.00004		0.02060	0.00002	0.042	79.63	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.04050		0.00004		0.02010	0.00002	0.040	79.63	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.01040		0.00001		0.00480	0.00000	0.010	79.63	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00400		0.00000		0.00170	0.00000	0.004	79.63	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	79.63	0.00	0.00	0	1,800.00
\$ / R	On 16/03/2017	Any day expiry			13.08960		13.08960	12.99650	12.99650			14.47	0.00	0.00	0	0.00
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	5.70660		0.00571		5.01080	0.00501	5.707	22.50	0.03	0.00	0	20,000.00

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 17/03/2017	Any day expiry			13.09190	13.09190		12.99870	12.99870		14.79	0.00	0.00	0	3,634.00
\$ / R	12.75	Put	On 17/03/2017	Any day expiry			29.99380	0.02999		52.11580	0.05212	29.994	17.16	0.16	0.00	0	15,000.00
\$ / R	13.05	Put	On 17/03/2017	Any day expiry			104.07420	0.10407		163.40480	0.16340	104.074	15.13	0.44	0.00	0	25,000.00
\$ / R	13.75	Call	On 17/03/2017	Any day expiry			11.56670	0.01157		8.78930	0.00879	11.567	20.34	0.06	0.00	0	15,000.00
\$ / R			On 29/03/2017	Any day expiry			13.12140	13.12140		13.02790	13.02790		14.74	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 29/03/2017	Any day expiry			450.98780	0.45099		534.33770	0.53434	450.988	16.45	0.76	0.00	0	60.00
\$ / R	15.44	Call	On 29/03/2017	Any day expiry			0.84270	0.00084		0.84260	0.00084	0.843	24.93	0.00	0.00	0	60.00
\$ / R			On 31/03/2017	Any day expiry			13.12590	13.12590		13.03230	13.03230		15.00	0.00	39,237.00	3	6,649.00
\$ / R			On 03/04/2017	Any day expiry			13.13270	13.13270		13.03910	13.03910		14.77	0.00	0.00	0	0.00
\$ / R	13.08	Put	On 03/04/2017	Any day expiry			178.61290	0.17861		237.18680	0.23719	178.613	14.61	0.45	0.00	0	15,400.00
\$ / R	13.23	Call	On 03/04/2017	Any day expiry			166.82350	0.16682		143.17470	0.14317	166.823	15.10	0.44	0.00	0	15,400.00
\$ / R			On 11/04/2017	Any day expiry			13.15080	13.15080		13.05700	13.05700		14.94	0.00	0.00	0	40.00
\$ / R			On 12/04/2017	Any day expiry			13.15310	13.15310		13.05920	13.05920		14.98	0.00	0.00	0	0.00
\$ / R	13.66	Call	On 12/04/2017	Any day expiry			96.18950	0.09619		84.81790	0.08482	96.190	16.88	0.24	0.00	0	1,269.00
\$ / R	13.78	Call	On 12/04/2017	Any day expiry			76.94180	0.07694		67.59250	0.06759	76.942	17.33	0.20	0.00	0	2,000.00
\$ / R	13.95	Put	On 12/04/2017	Any day expiry			852.00950	0.85201		939.48370	0.93948	852.009	17.85	0.85	0.00	0	1,000.00
\$ / R	17.02	Call	On 12/04/2017	Any day expiry			1.52090	0.00152		1.48770	0.00149	1.521	30.84	0.00	0.00	0	1,000.00
\$ / R			On 13/04/2017	Any day expiry			13.15530	13.15530		13.06150	13.06150		15.04	0.00	0.00	0	722.00
\$ / R			On 18/04/2017	Any day expiry			13.16660	13.16660		13.07270	13.07270		14.97	0.00	0.00	0	1,450.00
\$ / R			On 21/04/2017	Any day expiry			13.17340	13.17340		13.07940	13.07940		15.11	0.00	0.00	0	70.00
\$ / R			On 25/04/2017	Any day expiry			13.18240	13.18240		13.08840	13.08840		15.23	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 25/04/2017	Any day expiry			497.30000	0.49730		571.11250	0.57111	497.300	16.23	0.65	0.00	0	60.00
\$ / R	13.80	Put	On 25/04/2017	Any day expiry			731.49930	0.73150		812.73120	0.81273	731.499	17.23	0.76	0.00	0	1,000.00
\$ / R	14.10	Put	On 25/04/2017	Any day expiry			988.64080	0.98864		1,074.82160	1.07482	988.641	18.10	0.84	0.00	0	1,000.00
\$ / R	15.06	Call	On 25/04/2017	Any day expiry			13.85450	0.01385		12.19110	0.01219	13.855	20.14	0.04	0.00	0	1,000.00
\$ / R	15.69	Call	On 25/04/2017	Any day expiry			4.44050	0.00444		3.93170	0.00393	4.441	21.18	0.01	0.00	0	60.00
\$ / R	16.67	Call	On 25/04/2017	Any day expiry			2.73690	0.00274		2.99370	0.00299	2.737	25.84	0.01	0.00	0	1,000.00
\$ / R			On 28/04/2017	Any day expiry			13.18910	13.18910		13.09510	13.09510		15.30	0.00	91,658.70	7	2,074.00
\$ / R			On 04/05/2017	Any day expiry			13.20270	13.20270		13.10860	13.10860		15.29	0.00	0.00	0	0.00
\$ / R	13.65	Call	On 04/05/2017	Any day expiry			173.90360	0.17390		155.52910	0.15553	173.904	16.70	0.32	0.00	0	1,500.00
\$ / R			On 11/05/2017	Any day expiry			13.21850	13.21850		13.12420	13.12420		15.31	0.00	0.00	0	70.00
\$ / R			On 26/05/2017	Any day expiry			13.25250	13.25250		13.15780	13.15780		15.42	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 26/05/2017	Any day expiry			536.04070	0.53604		609.37900	0.60938	536.041	16.12	0.58	0.00	0	60.00
\$ / R	15.97	Call	On 26/05/2017	Any day expiry			16.67000	0.01667		16.86910	0.01687	16.670	21.30	0.03	0.00	0	60.00
\$ / R			On 19/06/2017	Foreign Exchange Future			13.30710	13.30710		13.21180	13.21180		15.47	0.00	1,616,759,421.60	121,496	325,266.00
\$ / R	12.71	Put	On 19/06/2017	Foreign Exchange Future			168.31780	0.16832		210.68120	0.21068	168.318	14.43	0.26	0.00	0	17,600.00
\$ / R	12.80	Put	On 19/06/2017	Foreign Exchange Future			199.48840	0.19949		245.70080	0.24570	199.488	14.59	0.29	0.00	0	4,000.00
\$ / R	13.00	Put	On 19/06/2017	Foreign Exchange Future			280.62810	0.28063		335.05260	0.33505	280.628	14.94	0.37	0.00	0	69,520.00
\$ / R	13.39	Call	On 19/06/2017	Foreign Exchange Future			403.63470	0.40363		378.56770	0.37857	403.635	15.69	0.49	0.00	0	4,000.00
\$ / R	13.50	Call	On 19/06/2017	Foreign Exchange Future			363.65260	0.36365		341.67120	0.34167	363.653	15.97	0.45	0.00	0	3,000.00
\$ / R	13.69	Put	On 19/06/2017	Foreign Exchange Future			686.57570	0.68658		764.46380	0.76446	686.576	16.46	0.61	0.00	0	250.00
\$ / R	13.83	Put	On 19/06/2017	Foreign Exchange Future			788.95170	0.78895		869.64270	0.86964	788.952	16.81	0.65	0.00	0	2,280.00
\$ / R	13.87	Put	On 19/06/2017	Foreign Exchange Future			819.12400	0.81912		900.49960	0.90050	819.124	16.91	0.66	0.00	0	30,000.00
\$ / R	14.00	Call	On 19/06/2017	Foreign Exchange Future			226.71510	0.22672		214.84040	0.21484	226.715	17.23	0.31	0.00	0	500.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	919.61510	0.91962	1,003.04040	1.00304	919.615	17.23	0.69	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,007.29310	1.00729	1,092.40430	1.09240	1,007.293	17.50	0.72	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,023.49420	1.02349	1,108.88840	1.10889	1,023.494	17.55	0.72	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,064.32550	1.06433	1,150.40090	1.15040	1,064.326	17.67	0.74	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,105.61020	1.10561	1,192.32370	1.19232	1,105.610	17.79	0.75	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	177.68910	0.17769	169.46720	0.16947	177.689	17.86	0.25	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,189.45390	1.18945	1,277.33150	1.27733	1,189.454	18.03	0.77	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	142.60040	0.14260	136.84110	0.13684	142.600	18.44	0.20	0.00	0	42,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,681.65220	1.68165	1,772.78250	1.77278	1,681.652	19.24	0.85	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	88.85070	0.08885	85.36440	0.08536	88.851	19.44	0.13	0.00	0	3,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	77.02960	0.07703	74.33230	0.07433	77.030	19.72	0.12	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	60.95350	0.06095	59.26390	0.05926	60.954	20.18	0.10	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,248.48790	2.24849	2,342.41320	2.34241	2,248.488	20.36	0.91	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	55.58790	0.05559	54.21320	0.05421	55.588	20.36	0.09	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	43.16360	0.04316	42.46580	0.04247	43.164	20.87	0.07	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,516.06360	2.51606	2,610.66580	2.61067	2,516.064	20.87	0.93	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	40.56680	0.04057	40.00010	0.04000	40.567	21.00	0.07	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	40.21070	0.04021	39.56190	0.03956	40.211	21.02	0.06	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	35.19580	0.03520	33.82500	0.03382	35.196	21.23	0.06	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	31.57980	0.03158	30.22780	0.03023	31.580	21.32	0.05	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	28.33390	0.02833	27.00340	0.02700	28.334	21.40	0.05	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	26.54810	0.02655	25.23160	0.02523	26.548	21.46	0.04	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	15.95910	0.01596	14.77740	0.01478	15.959	21.88	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	2.62430	0.00262	2.22440	0.00222	2.624	22.39	0.01	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	1.25410	0.00125	1.05500	0.00106	1.254	22.39	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.24240	0.00024	0.20100	0.00020	0.242	22.39	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.32760	13.32760	13.23210	13.23210		15.64	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	565.50100	0.56550	637.58760	0.63759	565.501	16.01	0.54	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	33.59210	0.03359	32.00730	0.03201	33.592	21.29	0.05	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.33210	13.33210	13.23670	13.23670		15.66	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.35950	13.35950	13.26390	13.26390		15.66	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	890.10740	0.89011	969.91560	0.96992	890.107	17.03	0.65	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	5.27990	0.00528	4.77310	0.00477	5.280	21.10	0.01	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.38000	13.38000	13.28420	13.28420		15.79	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.38910	13.38910	13.29330	13.29330		15.77	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	415.33270	0.41533	474.68500	0.47468	415.333	15.41	0.42	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	254.41770	0.25442	242.53220	0.24253	254.418	17.73	0.29	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.39370	13.39370	13.29780	13.29780		15.78	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	587.99100	0.58799	656.98840	0.65699	587.991	16.00	0.51	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	45.32660	0.04533	46.42790	0.04643	45.327	21.15	0.06	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.40280	13.40280	13.30690	13.30690		15.76	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.42790	13.42790	13.33180	13.33180		15.88	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.46890	13.46890	13.37260	13.37260		15.85	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	607.58680	0.60759	673.83960	0.67384	607.587	15.94	0.49	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 29/08/2017	Any day expiry	16.84	Call	67.23110	0.06723	68.70490	0.06870	67.231	21.69	0.08	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.51440	13.51440	13.41770	13.41770		15.95	0.00	7,095,060.00	525	19,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	360.37850	0.36038	411.36080	0.41136	360.378	15.10	0.34	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	561.69900	0.56170	623.47400	0.62347	561.699	15.78	0.45	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	633.41670	0.63342	601.55700	0.60156	633.417	15.95	0.53	0.00	0	5,480.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	781.60160	0.78160	852.08900	0.85209	781.602	16.43	0.54	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,105.87920	1.10588	1,184.83620	1.18484	1,105.879	17.30	0.63	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,181.93020	1.18193	1,262.35420	1.26235	1,181.930	17.49	0.65	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,299.02000	1.29902	1,381.43720	1.38144	1,299.020	17.78	0.68	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	134.76590	0.13477	130.56360	0.13056	134.766	20.18	0.14	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	108.43600	0.10844	106.81090	0.10681	108.436	20.83	0.12	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	89.52450	0.08952	89.31810	0.08932	89.525	21.55	0.10	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	81.75650	0.08176	82.10560	0.08211	81.756	21.91	0.09	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	80.67510	0.08068	81.09800	0.08110	80.675	21.97	0.09	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	45.67750	0.04568	44.23950	0.04424	45.678	22.91	0.05	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.53470	13.53470	13.43790	13.43790		16.06	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	625.08260	0.62508	688.94640	0.68895	625.083	15.98	0.47	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	85.98620	0.08599	85.71810	0.08572	85.986	22.10	0.09	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			13.59340	13.59340	13.49630	13.49630		16.17	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.60240	13.60240	13.50530	13.50530		16.20	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	642.17730	0.64218	703.91750	0.70392	642.177	16.04	0.45	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	106.00900	0.10601	105.48900	0.10549	106.009	22.58	0.10	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.64080	13.64080	13.54340	13.54340		16.27	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.67470	13.67470	13.57710	13.57710		16.27	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	655.95890	0.65596	716.84880	0.71685	655.959	16.04	0.44	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	127.75120	0.12775	124.20850	0.12421	127.751	22.88	0.11	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.71960	13.71960	13.62180	13.62180		16.35	0.00	2,428,369.20	177	16,670.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	127.29110	0.12729	147.50440	0.14750	127.291	14.57	0.13	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	168.36280	0.16836	194.35810	0.19436	168.363	14.67	0.17	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	241.22930	0.24123	275.28880	0.27529	241.229	14.85	0.22	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	414.32240	0.41432	463.45880	0.46346	414.322	15.25	0.32	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	468.68990	0.46869	520.70830	0.52071	468.690	15.44	0.35	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	521.65860	0.52166	576.22020	0.57622	521.659	15.61	0.37	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	582.76600	0.58277	639.99180	0.63999	582.766	15.80	0.40	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	969.07050	0.96907	1,038.61910	1.03862	969.071	16.83	0.52	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,029.18020	1.02918	1,100.13910	1.10014	1,029.180	16.97	0.54	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,070.04790	1.07005	1,141.90570	1.14191	1,070.048	17.06	0.55	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,090.71350	1.09071	1,163.01430	1.16301	1,090.714	17.11	0.56	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,320.56630	1.32057	1,397.58090	1.39758	1,320.566	17.63	0.61	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,342.99690	1.34300	1,420.36930	1.42037	1,342.997	17.68	0.61	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	429.18760	0.42919	412.96520	0.41297	429.188	18.46	0.32	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	405.81070	0.40581	390.06420	0.39006	405.811	18.64	0.31	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	269.82520	0.26983	260.97760	0.26098	269.825	19.80	0.21	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	242.73790	0.24274	235.21910	0.23522	242.738	20.11	0.19	0.00	0	20,403.00

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	16.55	Call	214.12240		0.21412		210.32040	0.21032	214.122	20.57	0.17	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	195.46790		0.19547		192.51230	0.19251	195.468	21.06	0.16	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	177.12090		0.17712		174.96380	0.17496	177.121	21.63	0.14	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	174.96500		0.17497		172.90040	0.17290	174.965	21.70	0.14	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	173.37470		0.17337		171.37910	0.17138	173.375	21.75	0.14	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	171.29590		0.17130		169.38600	0.16939	171.296	21.83	0.14	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	126.26270		0.12626		121.87530	0.12188	126.263	22.85	0.10	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.72840		13.72840		13.63070	13.63070		16.43	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	665.50580		0.66551		725.71490	0.72571	665.506	16.04	0.43	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	135.72610		0.13573		128.14940	0.12815	135.726	22.94	0.11	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.84590		13.84590		13.74850	13.74850		16.56	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.85030		13.85030		13.75300	13.75300		16.56	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.92130		13.92130		13.82430	13.82430		16.65	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	458.97820		0.45898		502.15030	0.50215	458.978	15.44	0.30	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	515.05300		0.51505		497.74510	0.49775	515.053	18.88	0.33	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.00330		14.00330		13.90710	13.90710		16.92	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,689.36740		1.68937		1,763.21240	1.76321	1,689.367	18.26	0.60	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	521.55580		0.52156		504.90040	0.50490	521.556	19.31	0.31	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.03870		14.03870		13.94290	13.94290		17.04	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.04760		14.04760		13.95190	13.95190		17.05	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.12300		14.12300		14.02800	14.02800		17.18	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	811.14270		0.81114		864.83390	0.86483	811.143	16.54	0.39	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.24710		14.24710		14.15330	14.15330		17.45	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.32460		14.32460		14.23160	14.23160		17.55	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.45100		14.45100		14.35920	14.35920		17.75	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.51970		14.51970		14.42860	14.42860		17.81	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.65490		14.65490		14.56510	14.56510		17.97	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.72870		14.72870		14.63970	14.63970		18.16	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.08500		13.08500		12.99190	12.99190		13.76	0.00	392,550.00	30	496.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.30710		13.30710		13.21180	13.21180		15.47	0.00	5,322,840.00	400	200.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.51440		13.51440		13.41770	13.41770		15.95	0.00	0.00	0	7.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.71960		13.71960		13.62180	13.62180		16.35	0.00	0.00	0	3.00
£ / R	On 13/03/2017	Foreign Exchange Future			15.92510		15.92510		15.81730	15.81730		23.81	0.00	88,925,758.40	5,584	58,362.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.05490		0.00005		0.13520	0.00014	0.055	43.30	0.00	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	0.27900		0.00028		0.05660	0.00006	0.279	73.59	0.00	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			15.98070		15.98070		15.87270	15.87270		21.28	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			16.02500		16.02500		15.91670	15.91670		20.73	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.06240		16.06240		15.95390	15.95390		20.33	0.00	0.00	0	204.00
£ / R	On 28/04/2017	Any day expiry			16.07170		16.07170		15.96320	15.96320		20.34	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.23610		16.23610		16.12680	16.12680		20.02	0.00	83,128,832.00	5,120	25,623.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.53340		16.53340		16.42160	16.42160		19.39	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			16.83520		16.83520		16.72030	16.72030		18.89	0.00	42,744,572.80	2,539	8,202.00

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			0.11428		0.11428		0.11393	0.11393		33.03	0.00	0.00	0	60.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11674		0.11674		0.11640	0.11640		16.77	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11913		0.11913		0.11877	0.11877		14.58	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12157		0.12157		0.12121	0.12121		14.28	0.00	0.00	0	0.00
€ / R	On 13/03/2017	Foreign Exchange Future			13.81390		13.81390		13.72910	13.72910		12.94	0.00	33,678,288.20	2,438	80,094.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	40.52800		0.04053		79.67280	0.07967	40.528	13.88	0.29	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.04510		0.00005		0.04600	0.00005	0.045	36.38	0.00	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			13.81980		13.81980		13.73490	13.73490		12.99	0.00	0.00	0	8.00
€ / R	On 31/03/2017	Any day expiry			13.86730		13.86730		13.78230	13.78230		13.19	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry			13.90990		13.90990		13.82470	13.82470		13.08	0.00	318,975.50	23	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.11480		14.11480		14.02820	14.02820		14.50	0.00	29,499,932.00	2,090	90,450.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.40510		14.40510		14.31570	14.31570		14.90	0.00	100,835.70	7	1,837.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.70190		14.70190		14.61010	14.61010		15.28	0.00	23,346,617.20	1,588	1,585.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.00190		15.00190		14.90980	14.90980		15.56	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.70625		96.70625		96.76583	96.76583			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.76505		93.76505		93.82009	93.82009			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.53659		92.53659		92.59214	92.59214			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.67282		94.67282		94.73058	94.73058			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.39241		98.39241		98.45207	98.45207			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.97937		96.97937		97.04028	97.04028			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			99.01570		99.01570		100.00000	100.00000			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			99.61066		99.61066		99.61029	99.61029			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61661		99.61661		99.61502	99.61502			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.84091		99.84091		99.83820	99.83820			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.82805		99.82805		99.82511	99.82511			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			100.04255		100.04255		100.00000	100.00000			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.86829		99.86829		99.86587	99.86587			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.11341		99.11341		99.11020	99.11020			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.72638		98.72638		98.72367	98.72367			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.73809		98.73809		98.73428	98.73428			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.19000		99.19000		99.18000	99.18000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.64804		99.64804		99.63815	99.63815			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.12089		100.12089		100.00000	100.00000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.13414		97.13414		97.12829	97.12829			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.42749		96.42749		96.42253	96.42253			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.68899		95.68899		95.68777	95.68777			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.93224		95.93224		95.93569	95.93569			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 21/12/2021	Interest Rate Swap	98.15906	98.15906	98.15906	98.16669	98.16669				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.33341	98.33341	98.33341	98.34301	98.34301				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.56861	99.56861	99.56861	100.00000	100.00000				0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	531.27400	531.27400	531.27400	531.74800	531.74800				0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	541.43700	541.43700	541.43700	541.91700	541.91700				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	552.12000	552.12000	552.12000	552.61500	552.61500				0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	613.85900	613.85900	613.85900	614.40900	614.40900				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	625.60200	625.60200	625.60200	626.15900	626.15900				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	637.94500	637.94500	637.94500	638.52000	638.52000				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	558.34500	558.34500	558.34500	558.94300	558.94300				0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	569.02600	569.02600	569.02600	569.63200	569.63200				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	580.25300	580.25300	580.25300	580.87700	580.87700				0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	9.87190	9.87190	9.87190	9.85860	9.85860			10.22	0.00	582,442.10	59	22,182.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.02090	10.02090	10.02090	10.00680	10.00680			11.80	0.00	90,188.10	9	7,664.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.16190	10.16190	10.16190	10.14720	10.14720			12.15	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.30150	10.30150	10.30150	10.28770	10.28770			12.21	0.00	45,295,695.50	4,397	4,400.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	9.72800	9.72800	9.72800	9.68050	9.68050			11.69	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.90580	9.90580	9.90580	9.85670	9.85670			13.19	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.07530	10.07530	10.07530	10.02420	10.02420			13.55	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.24500	10.24500	10.24500	10.19260	10.19260			13.36	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	12.90610	12.90610	12.90610	12.78210	12.78210			12.96	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.20340	13.20340	13.20340	13.07660	13.07660			15.05	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.49280	13.49280	13.49280	13.36250	13.36250			15.62	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.78890	13.78890	13.78890	13.65670	13.65670			16.13	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.89140	1.89140	1.89140	1.88270	1.88270			12.99	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.90540	1.90540	1.90540	1.89790	1.89790			14.57	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.91920	1.91920	1.91920	1.91240	1.91240			14.84	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.93270	1.93270	1.93270	1.92690	1.92690			14.84	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.89880	1.89880	1.89880	1.89070	1.89070			14.34	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.86290	1.86290	1.86290	1.85140	1.85140			12.43	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.90490	1.90490	1.90490	1.89280	1.89280			14.70	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.38289	78.64083		10.37022	78.72267				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.45930	80.14524		10.44629	80.22815				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.53394	77.93376		10.52035	78.01925				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	10.52947	82.53107		10.51676	82.62558				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.60455	84.10994		10.59151	84.20569				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.67692	81.50774		10.66332	81.60636				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	556.11800	556.11800		556.71300	556.71300				0.00	0.00	0	396.00
GOVI	On 03/08/2017	GOVI	566.75700	566.75700		567.35900	567.35900				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	577.93900	577.93900		578.55900	578.55900				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.68480	1.68480		1.67330	1.67330			13.89	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.71530	1.71530		1.70360	1.70360			14.92	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.74350	1.74350		1.73170	1.73170			15.72	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.77040	1.77040		1.75870	1.75870			15.69	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.28961	129.28961		129.29729	129.29729				0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	130.44259	130.44259		130.44978	130.44978				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.04579	133.04579		133.05472	133.05472				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	100.87638	100.87638		100.88224	100.88224				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	106.67660	106.67660		106.68279	106.68279				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	108.73796	108.73796		108.74385	108.74385				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	109.81760	109.81760		109.82494	109.82494				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

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
I2038	On 04/05/2017	Bond Future		133.86705	133.86705		133.87520	133.87520			0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future		134.94035	134.94035		134.94807	134.94807			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		137.63332	137.63332		137.64285	137.64285			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		131.36139	131.36139		131.09400	131.09400			0.00	0.00	0	20,133.00
I2046	On 03/08/2017	Bond Future		133.89966	133.89966		133.62640	133.62640			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		134.96747	134.96747		134.69065	134.69065			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		143.08665	143.08665		143.09521	143.09521			0.00	0.00	0	24,054.00
I2050	On 03/08/2017	Bond Future		144.17292	144.17292		144.18086	144.18086			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		147.05005	147.05005		147.06006	147.06006			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		252.11300	252.11300		252.32000	252.32000			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		256.98500	256.98500		257.19400	257.19400			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		262.11300	262.11300		262.33000	262.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.32000	92.68000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.32000	92.68000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.32000	92.68000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.32000	92.68000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.31000	92.69000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.30000	92.70000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.26000	92.74000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.25000	92.75000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.26000	92.74000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.30000	92.70000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.34000	92.66000		7.38000	92.62000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.12760	0.12760		0.12650	0.12650			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12710	0.12710		0.12610	0.12610			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12700	0.12700		0.12580	0.12580			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12680	0.12680		0.12520	0.12520			0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.06470	9.06470		9.06120	9.06120		10.50	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.19620	9.19620		9.19170	9.19170		12.15	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.32070	9.32070		9.31540	9.31540		12.50	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.44410	9.44410		9.43880	9.43880		21.19	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.25350	1.25350		1.24970	1.24970			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
PULA / R	On 19/06/2017	Foreign Exchange Future			1.27040		1.27040		1.26580	1.26580			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28360		1.28360		1.27880	1.27880			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.29930		1.29930		1.29390	1.29390			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.21710		1.21710		1.21750	1.21750			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22010		1.22010		1.22060	1.22060			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.22340		1.22340		1.22390	1.22390			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.22710		1.22710		1.22750	1.22750			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.05570		1.05570		1.05670	1.05670			0.00	0.00	0	706.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06070		1.06070		1.06180	1.06180			0.00	0.00	0	71,290.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06590		1.06590		1.06690	1.06690			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.07160		1.07160		1.07260	1.07260			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.67633		115.72226		8.66227	115.81979		8.13	0.00	241,743,801.14	2,089	110,105.00
R186	On 04/05/2017	Bond Future	8.44	Call	791.03000		0.79103		845.94000	0.84594	791.030	8.02	0.33	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,562.24000		1.56224		1,637.76000	1.63776	1,562.240	8.11	0.52	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	759.21000		0.75921		750.67000	0.75067	759.210	8.24	0.31	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	738.67000		0.73867		0.00000	0.00000	738.670	8.25	0.30	91,369,917.48	2,600	2,600.00
R186	On 04/05/2017	Bond Future	9.20	Put	353.21000		0.35321		352.20000	0.35220	353.210	8.40	0.17	51,244,503.98	2,600	5,209.00
R186	On 03/08/2017	Bond Future			8.71410		112.63306		8.69956	112.73176		8.42	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,985.38000		1.98538		1,971.11000	1.97111	1,985.380	8.48	0.43	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	912.15000		0.91215		910.83000	0.91083	912.150	8.78	0.24	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	706.70000		0.70670		707.30000	0.70730	706.700	8.87	0.20	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.74289		114.85585		8.72753	114.95790		8.27	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future			301.24648		301.24648		301.69605	301.69605			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.11488		300.11488		300.57173	300.57173			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.10418		306.10418		306.57400	306.57400			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			247.56610		247.56610		247.58037	247.58037			0.00	0.00	0	33,757.00
R202	On 03/08/2017	Bond Future			248.65679		248.65679		248.67038	248.67038			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			253.61903		253.61903		253.63610	253.63610			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			8.19626		99.42542		8.16601	99.56151		5.83	0.00	0.00	0	19,183.00
R2023	On 03/08/2017	Bond Future			8.21760		101.32747		8.18581	101.46553		5.62	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.23242		99.39499		8.19850	99.53699		5.08	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	7.05726		101.59110		7.07955	101.58330		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	9.07501		94.12546		9.06122	94.22266			0.00	0.00	0	32,675.00
R2030	On 03/08/2017	Bond Future	9.12085		91.91939		9.10667	92.01786			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future	9.15521		93.73352		9.14039	93.83507			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	9.20894		93.17467		9.19521	93.27873		11.86	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future	9.25253		94.95704		9.23843	95.06259		11.79	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	9.29109		92.67197		9.27639	92.78069		11.70	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.35859		97.51049		9.34478	97.62550			0.00	0.00	0	8,517.00
R2035	On 03/08/2017	Bond Future	9.40284		99.37590		9.38868	99.49251			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.44443		96.83410		9.42968	96.95428			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	9.45690		93.79271		9.44326	93.90575		13.39	0.00	71,001,081.47	757	49,334.00
R2037	On 03/08/2017	Bond Future	9.50623		91.32978		9.49224	91.44444		13.97	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future	9.54546		93.13235		9.53092	93.25043		13.96	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.42322		103.90618		7.41660	103.91617		1.24	0.00	0.00	0	27,099.00
R204	On 03/08/2017	Bond Future	7.36062		101.85357		7.35324	101.86309		1.25	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.20767		103.86356		7.19735	103.87457		0.82	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future	9.46093		98.13465		9.44724	98.25740		14.06	0.00	0.00	0	9,195.00
R2040	On 03/08/2017	Bond Future	9.50871		95.50435		9.49468	95.62883		14.66	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future	9.54664		97.38933		9.53208	97.51743		14.67	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future	9.50028		95.10689		9.48657	95.23117		14.77	0.00	0.00	0	22,991.00
R2044	On 03/08/2017	Bond Future	9.54705		92.54394		9.53301	92.66997		15.41	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future	9.58431		94.37045		9.56974	94.50025		15.43	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future	9.49178		94.27441		9.47789	94.40359		15.36	0.00	0.00	0	70,632.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 03/08/2017	Bond Future			9.53325	96.07795		9.51905	96.20889			15.32	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future			9.57225	93.53454		9.55752	93.66930			15.34	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future			7.64525	101.32397		7.64540	101.32362			2.22	0.00	229,498,792.05	2,265	73,209.00
R207	On 03/08/2017	Bond Future			7.63740	99.61904		7.63787	99.61801			2.25	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,365.03000	1.36503		1,363.82000	1.36382	1,365.030		2.33	0.79	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.58553	101.58500		7.58542	101.58522			1.85	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.80777	97.21516		7.80293	97.23081			3.59	0.00	34,414,166.64	354	21,334.00
R208	On 03/08/2017	Bond Future			7.81081	99.07492		7.80581	99.09021			3.60	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.79539	97.62716		7.78955	97.64398			3.04	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.34200	73.45312		9.32819	73.54921			13.85	0.00	0.00	0	63,089.00
R209	On 04/05/2017	Bond Future	8.93	Call	535.60000	0.53560		575.29000	0.57529	535.600		13.51	0.24	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,634.84000	1.63484		1,608.07000	1.60807	1,634.840		13.75	0.50	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	803.27000	0.80327		792.42000	0.79242	803.270		13.97	0.30	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.38270	74.85834		9.36858	74.95576			13.87	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.41898	73.18480		9.40433	73.28507			13.95	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			187.17893	187.17893		188.27609	188.27609				0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			190.79585	190.79585		191.91329	191.91329				0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			192.17140	192.17140		193.31366	193.31366				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			149.23968	149.23968		149.24932	149.24932				0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.07360	150.07360		150.08278	150.08278				0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.06866	153.06866		153.07990	153.07990				0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 04/05/2017	Bond Future		9.11070	84.91515		9.09672	85.01120		11.54	0.00	0.00	0	44,651.00
R213	On 03/08/2017	Bond Future		9.14999	86.53960		9.13565	86.63694		11.52	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future		9.18641	84.69582		9.17145	84.79619		11.48	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future		9.42061	73.67991		9.40667	73.78172		14.70	0.00	0.00	0	34,975.00
R214	On 03/08/2017	Bond Future		9.46012	75.08943		9.44587	75.19270		14.69	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future		9.49715	73.27340		9.48239	73.37961		14.75	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future		21,766.17000	21,766.17000		21,643.44000	21,643.44000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future		22,135.68000	22,135.68000		22,014.74000	22,014.74000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future		9.23590	9.23590		9.19950	9.19950		11.15	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future		9.39560	9.39560		9.35880	9.35880		12.71	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future		3.51100	3.51100		3.52480	3.52480		13.38	0.00	0.00	0	19,800.00
TRY / R	On 19/06/2017	Foreign Exchange Future		3.47270	3.47270		3.48730	3.48730		15.66	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.34270	1.34270		1.33360	1.33360			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future		1.32020	1.32020		1.31000	1.31000			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.30080	1.30080		1.30170	1.30170			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future		1.28020	1.28020		1.27020	1.27020			0.00	0.00	0	0.00

Total for Derivatives : **3,996,111,821.76** **256,278** **3,644,098.00**

Grand Total: **3,996,111,821.76** **256,278** **3,644,098.00**