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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/03/2017

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 14/03/2017	Any day expiry	13.20650	13.20650		13.11500	13.11500		16.20	0.00	237,251,783.50	18,032	0.00	
\$ / R	On 16/03/2017	Any day expiry	13.18240	13.18240		13.15980	13.15980		16.64	0.00	0.00	0	0.00	
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	1.30070	0.00130	2.11540	0.00212	1.301	32.41	0.01	0.00	0	20,000.00
\$ / R	On 17/03/2017	Any day expiry	13.18240	13.18240		13.16180	13.16180		16.67	0.00	0.00	0	3,634.00	
\$ / R	On 17/03/2017	Any day expiry	12.75	Put	6.81140	0.00681	12.20560	0.01221	6.811	23.39	0.06	0.00	0	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.00	Put	28.95920	0.02896	40.83110	0.04083	28.959	19.66	0.21	0.00	0	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.75	Call	5.22410	0.00522	7.47230	0.00747	5.224	26.55	0.04	0.00	0	15,000.00
\$ / R	On 27/03/2017	Any day expiry	13.20350	13.20350		13.18330	13.18330		14.30	0.00	0.00	0	0.00	
\$ / R	On 27/03/2017	Any day expiry	13.12	Call	189.66960	0.18967	183.86470	0.18386	189.670	14.54	0.60	0.00	0	20,000.00
\$ / R	On 29/03/2017	Any day expiry	13.20820	13.20820		13.18810	13.18810		14.44	0.00	0.00	0	0.00	
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	352.94500	0.35294	375.59850	0.37560	352.945	15.59	0.75	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	0.53510	0.00054	0.60360	0.00060	0.535	27.18	0.00	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry	13.21300	13.21300		13.19280	13.19280		14.62	0.00	39,609.00	3	6,637.00	
\$ / R	On 03/04/2017	Any day expiry	13.22010	13.22010		13.19990	13.19990		14.40	0.00	0.00	0	0.00	
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	114.42400	0.11442	128.44230	0.12844	114.424	14.30	0.37	0.00	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	174.45940	0.17446	173.12460	0.17312	174.459	14.52	0.50	0.00	0	15,400.00

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 10/04/2017	Any day expiry			13.23670	13.23670		13.21650	13.21650		14.67	0.00	0.00	0	0.00
\$ / R	13.50	Call	On 10/04/2017	Any day expiry	119.74570	0.11975	121.27520	0.12128	119.746	15.69	0.33	0.00	0	1,000.00			
\$ / R	13.75	Call	On 10/04/2017	Any day expiry	69.02030	0.06902	71.30080	0.07130	69.020	16.71	0.21	0.00	0	2,100.00			
\$ / R	14.00	Call	On 10/04/2017	Any day expiry	38.21990	0.03822	40.38410	0.04038	38.220	17.53	0.12	0.00	0	1,000.00			
\$ / R			On 11/04/2017	Any day expiry	13.23910	13.23910	13.21890	13.21890		14.72	0.00	0.00	0	40.00			
\$ / R			On 12/04/2017	Any day expiry	13.24140	13.24140	13.22130	13.22130		14.74	0.00	0.00	0	0.00			
\$ / R	13.66	Call	On 12/04/2017	Any day expiry	92.75280	0.09275	94.85760	0.09486	92.753	16.39	0.26	0.00	0	1,269.00			
\$ / R	13.78	Call	On 12/04/2017	Any day expiry	72.10080	0.07210	74.37660	0.07438	72.101	16.87	0.21	0.00	0	2,000.00			
\$ / R	13.95	Put	On 12/04/2017	Any day expiry	758.62190	0.75862	780.67910	0.78068	758.622	17.50	0.85	0.00	0	1,000.00			
\$ / R	17.02	Call	On 12/04/2017	Any day expiry	1.12510	0.00113	1.21590	0.00122	1.125	32.10	0.00	0.00	0	1,000.00			
\$ / R			On 13/04/2017	Any day expiry	13.24380	13.24380	13.22360	13.22360		14.84	0.00	0.00	0	722.00			
\$ / R			On 18/04/2017	Any day expiry	13.25570	13.25570	13.23550	13.23550		14.84	0.00	0.00	0	1,450.00			
\$ / R			On 21/04/2017	Any day expiry	13.26250	13.26250	13.24240	13.24240		15.06	0.00	0.00	0	70.00			
\$ / R			On 25/04/2017	Any day expiry	13.27170	13.27170	13.25150	13.25150		15.06	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 25/04/2017	Any day expiry	416.86010	0.41686	437.61550	0.43762	416.860	15.93	0.61	0.00	0	60.00			
\$ / R	13.80	Put	On 25/04/2017	Any day expiry	643.62100	0.64362	665.54360	0.66554	643.621	16.96	0.74	0.00	0	1,000.00			
\$ / R	14.10	Put	On 25/04/2017	Any day expiry	897.67130	0.89767	919.79930	0.91980	897.671	17.88	0.83	0.00	0	1,000.00			
\$ / R	15.06	Call	On 25/04/2017	Any day expiry	12.25380	0.01225	13.09990	0.01310	12.254	20.18	0.03	0.00	0	1,000.00			
\$ / R	15.69	Call	On 25/04/2017	Any day expiry	3.68470	0.00368	4.02490	0.00402	3.685	21.34	0.01	0.00	0	60.00			
\$ / R	16.67	Call	On 25/04/2017	Any day expiry	2.20660	0.00221	2.36530	0.00237	2.207	26.26	0.01	0.00	0	1,000.00			
\$ / R			On 28/04/2017	Any day expiry	13.27860	13.27860	13.25840	13.25840		15.33	0.00	0.00	0	2,074.00			
\$ / R			On 04/05/2017	Any day expiry	13.29240	13.29240	13.27210	13.27210		15.36	0.00	0.00	0	0.00			
\$ / R	13.65	Call	On 04/05/2017	Any day expiry	182.46820	0.18247	183.59220	0.18359	182.468	16.48	0.34	0.00	0	1,500.00			
\$ / R			On 11/05/2017	Any day expiry	13.30840	13.30840	13.28810	13.28810		15.46	0.00	0.00	0	70.00			
\$ / R			On 26/05/2017	Any day expiry	13.34200	13.34200	13.32210	13.32210		15.54	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 26/05/2017	Any day expiry	466.38200	0.46638	485.05510	0.48506	466.382	15.97	0.55	0.00	0	60.00			
\$ / R	15.97	Call	On 26/05/2017	Any day expiry	14.22390	0.01422	15.66840	0.01567	14.224	20.91	0.03	0.00	0	60.00			
\$ / R			On 19/06/2017	Foreign Exchange Future	13.39490	13.39490	13.37650	13.37650		15.50	0.00	488,364,659.10	36,459	481,967.00			
\$ / R	12.71	Put	On 19/06/2017	Foreign Exchange Future	135.20780	0.13521	144.13110	0.14413	135.208	14.33	0.23	0.00	0	17,600.00			
\$ / R	12.80	Put	On 19/06/2017	Foreign Exchange Future	162.08420	0.16208	171.87110	0.17187	162.084	14.46	0.26	0.00	0	4,000.00			
\$ / R	12.90	Put	On 19/06/2017	Foreign Exchange Future	196.38060	0.19638	207.27400	0.20727	196.381	14.63	0.30	0.00	0	2,000.00			
\$ / R	13.00	Put	On 19/06/2017	Foreign Exchange Future	234.82350	0.23482	246.80120	0.24680	234.823	14.81	0.33	0.00	0	69,520.00			
\$ / R	13.13	Put	On 19/06/2017	Foreign Exchange Future	291.01140	0.29101	304.33390	0.30433	291.011	15.03	0.38	0.00	0	500.00			
\$ / R	13.39	Call	On 19/06/2017	Foreign Exchange Future	428.80880	0.42881	426.11200	0.42611	428.809	15.48	0.52	0.00	0	4,000.00			
\$ / R	13.45	Call	On 19/06/2017	Foreign Exchange Future	404.32820	0.40433	402.03920	0.40204	404.328	15.63	0.50	0.00	0	3,000.00			
\$ / R	13.50	Call	On 19/06/2017	Foreign Exchange Future	385.12480	0.38512	383.13810	0.38314	385.125	15.76	0.48	0.00	0	4,500.00			
\$ / R	13.69	Put	On 19/06/2017	Foreign Exchange Future	615.05400	0.61505	632.44580	0.63245	615.054	16.24	0.59	0.00	0	250.00			
\$ / R	13.70	Call	On 19/06/2017	Foreign Exchange Future	316.84780	0.31685	315.88120	0.31588	316.848	16.27	0.41	0.00	0	500.00			
\$ / R	13.80	Call	On 19/06/2017	Foreign Exchange Future	287.39860	0.28740	286.83790	0.28684	287.399	16.53	0.38	0.00	0	2,000.00			
\$ / R	13.83	Put	On 19/06/2017	Foreign Exchange Future	714.22240	0.71422	732.16820	0.73217	714.222	16.60	0.63	0.00	0	2,280.00			
\$ / R	13.87	Put	On 19/06/2017	Foreign Exchange Future	743.56780	0.74357	761.65060	0.76165	743.568	16.71	0.64	0.00	0	30,000.00			
\$ / R	14.00	Put	On 19/06/2017	Foreign Exchange Future	841.77510	0.84178	860.24090	0.86024	841.775	17.04	0.68	0.00	0	69,000.00			
\$ / R	14.00	Call	On 19/06/2017	Foreign Exchange Future	236.67510	0.23668	236.74090	0.23674	236.675	17.04	0.32	0.00	0	500.00			
\$ / R	14.11	Put	On 19/06/2017	Foreign Exchange Future	927.79780	0.92780	946.49690	0.94650	927.798	17.31	0.70	0.00	0	2,850.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	943.69450	0.94369	962.42510	0.96243	943.694	17.36	0.71	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	983.79700	0.98380	1,002.60450	1.00260	983.797	17.48	0.72	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,024.39850	1.02440	1,043.27610	1.04328	1,024.399	17.60	0.73	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	183.88820	0.18389	184.40190	0.18440	183.888	17.68	0.26	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,107.00470	1.10700	1,125.99310	1.12599	1,107.005	17.85	0.75	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	146.19860	0.14620	146.91250	0.14691	146.199	18.26	0.21	0.00	0	42,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,595.59900	1.59560	1,614.82200	1.61482	1,595.599	19.12	0.85	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	89.96560	0.08997	90.79480	0.09079	89.966	19.32	0.14	0.00	0	4,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	77.44140	0.07744	78.26110	0.07826	77.441	19.58	0.12	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	60.52110	0.06052	61.29440	0.06129	60.521	20.03	0.10	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	54.91200	0.05491	55.65790	0.05566	54.912	20.21	0.09	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,160.01200	2.16001	2,179.15790	2.17916	2,160.012	20.21	0.91	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	42.01270	0.04201	42.67400	0.04267	42.013	20.72	0.07	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,427.11270	2.42711	2,446.17400	2.44617	2,427.113	20.72	0.93	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	39.33820	0.03934	39.97660	0.03998	39.338	20.84	0.07	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	38.97110	0.03897	39.60650	0.03961	38.971	20.86	0.06	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	34.22130	0.03422	34.81160	0.03481	34.221	21.11	0.06	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	31.22530	0.03123	31.78430	0.03178	31.225	21.29	0.05	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	28.03920	0.02804	28.58070	0.02858	28.039	21.40	0.05	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	26.28800	0.02629	26.81860	0.02682	26.288	21.47	0.04	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	15.92020	0.01592	16.35270	0.01635	15.920	21.98	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	2.71740	0.00272	2.85890	0.00286	2.717	22.72	0.01	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	1.28660	0.00129	1.36730	0.00137	1.287	22.72	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.24300	0.00024	0.26440	0.00026	0.243	22.72	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.41550	13.41550	13.39710	13.39710		15.58	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	501.13270	0.50113	517.32860	0.51733	501.133	15.82	0.51	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	33.87340	0.03387	34.34480	0.03434	33.873	21.32	0.05	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.42010	13.42010	13.40170	13.40170		15.60	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.44750	13.44750	13.42920	13.42920		15.72	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	817.04240	0.81704	834.61670	0.83462	817.042	16.86	0.63	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	5.98470	0.00598	5.55380	0.00555	5.985	21.52	0.01	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.46810	13.46810	13.44980	13.44980		15.75	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.47720	13.47720	13.45900	13.45900		15.83	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	365.34940	0.36535	379.48800	0.37949	365.349	15.31	0.39	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	265.70040	0.26570	265.35780	0.26536	265.700	17.59	0.31	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.48180	13.48180	13.46360	13.46360		15.85	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	527.76890	0.52777	543.81650	0.54382	527.769	15.85	0.49	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	44.24710	0.04425	45.53010	0.04553	44.247	20.96	0.06	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.49090	13.49090	13.47270	13.47270		15.83	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.51610	13.51610	13.49790	13.49790		15.86	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.55730	13.55730	13.53920	13.53920		15.93	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	551.68640	0.55169	566.94000	0.56694	551.686	15.84	0.46	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	68.27290	0.06827	68.82330	0.06882	68.273	21.63	0.08	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.60300	13.60300	13.58490	13.58490		16.01	0.00	680,150.00	50	24,797.00

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	12.80	Put	245.97610	0.24598	257.88000	0.25788	245.976	14.77	0.27	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	320.27150	0.32027	333.34540	0.33335	320.272	15.03	0.32	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	381.16850	0.38117	395.05350	0.39505	381.168	15.26	0.36	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	509.67140	0.50967	524.81460	0.52481	509.671	15.68	0.42	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	667.20720	0.66721	664.65150	0.66465	667.207	15.84	0.55	0.00	0	5,480.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	719.90270	0.71990	736.27030	0.73627	719.903	16.31	0.52	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	424.00080	0.42400	423.07990	0.42308	424.001	17.13	0.39	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,035.62760	1.03563	1,052.83050	1.05283	1,035.628	17.17	0.62	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,109.91110	1.10991	1,127.21890	1.12722	1,109.911	17.36	0.64	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,224.88660	1.22489	1,242.29000	1.24229	1,224.887	17.65	0.66	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	138.88700	0.13889	138.34120	0.13834	138.887	20.11	0.15	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	110.43260	0.11043	109.81640	0.10982	110.433	20.72	0.12	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	90.40660	0.09041	89.65070	0.08965	90.407	21.43	0.10	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	82.20900	0.08221	81.39480	0.08139	82.209	21.79	0.09	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	81.06810	0.08107	80.24670	0.08025	81.068	21.84	0.09	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	47.83920	0.04784	47.05840	0.04706	47.839	23.03	0.05	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.62340	13.62340	13.60530	13.60530		16.04	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	570.87550	0.57088	586.45600	0.58646	570.876	15.88	0.45	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	87.65730	0.08766	86.74090	0.08674	87.657	22.04	0.09	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			13.68220	13.68220	13.66400	13.66400		16.23	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.69130	13.69130	13.67310	13.67310		16.25	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	589.71240	0.58971	605.57090	0.60557	589.712	15.93	0.43	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	105.91080	0.10591	106.14200	0.10614	105.911	22.40	0.10	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.72980	13.72980	13.71150	13.71150		16.25	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.76370	13.76370	13.74540	13.74540		16.34	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	605.69000	0.60569	621.25980	0.62126	605.690	15.95	0.42	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	128.49950	0.12850	127.07830	0.12708	128.500	22.73	0.11	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.80900	13.80900	13.79050	13.79050		16.41	0.00	1,380,900.00	100	17,690.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	112.20590	0.11221	117.99110	0.11799	112.206	14.58	0.12	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	149.98350	0.14998	158.06300	0.15806	149.984	14.68	0.15	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	217.02600	0.21703	228.10320	0.22810	217.026	14.85	0.20	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	379.53480	0.37953	393.25650	0.39326	379.535	15.25	0.30	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	427.81710	0.42782	442.07990	0.44208	427.817	15.36	0.33	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	478.20070	0.47820	492.94420	0.49294	478.201	15.53	0.35	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	536.54650	0.53655	551.76670	0.55177	536.547	15.71	0.38	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	909.54060	0.90954	926.52030	0.92652	909.541	16.73	0.51	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	968.08600	0.96809	985.22770	0.98523	968.086	16.87	0.53	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,007.94360	1.00794	1,025.18730	1.02519	1,007.944	16.96	0.54	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,028.11690	1.02812	1,045.40130	1.04540	1,028.117	17.01	0.54	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,252.71010	1.25271	1,270.36300	1.27036	1,252.710	17.51	0.60	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,274.71900	1.27472	1,292.40150	1.29240	1,274.719	17.56	0.60	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	444.62850	0.44463	444.07700	0.44408	444.628	18.34	0.33	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	421.10200	0.42110	420.57770	0.42058	421.102	18.54	0.32	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	278.79270	0.27879	278.23540	0.27824	278.793	19.71	0.22	0.00	0	2,600.00

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	16.24	Call	250.22080	0.25022		249.60970	0.24961	250.221	20.02	0.20	0.00	0	20,403.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	218.41000	0.21841		217.72310	0.21772	218.410	20.42	0.18	0.00	0	52,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	198.78270	0.19878		197.89690	0.19790	198.783	20.91	0.16	0.00	0	22,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	179.51060	0.17951		178.41710	0.17842	179.511	21.47	0.15	0.00	0	34,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	177.24660	0.17725		176.12550	0.17613	177.247	21.54	0.14	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	175.57890	0.17558		174.44070	0.17444	175.579	21.60	0.14	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	173.39660	0.17340		172.23400	0.17223	173.397	21.67	0.14	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	132.74110	0.13274		131.26620	0.13127	132.741	22.95	0.11	0.00	0	2,055.00	
\$ / R	On 22/12/2017	Any day expiry			13.81790	13.81790		13.79950	13.79950		16.42	0.00	0.00	0	0.00	
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	616.70850	0.61671		632.36050	0.63236	616.708	15.96	0.41	0.00	0	60.00	
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	140.55410	0.14055		138.98870	0.13899	140.554	22.95	0.11	0.00	0	60.00	
\$ / R	On 13/02/2018	Any day expiry			13.93590	13.93590		13.91800	13.91800		16.62	0.00	0.00	0	70.00	
\$ / R	On 15/02/2018	Any day expiry			13.94040	13.94040		13.92250	13.92250		16.62	0.00	0.00	0	0.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			14.01170	14.01170		13.99400	13.99400		16.68	0.00	1,401,170.00	100	170.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	424.68990	0.42469		438.61860	0.43862	424.690	15.41	0.29	0.00	0	3,867.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	531.42930	0.53143		531.30750	0.53131	531.429	18.77	0.34	0.00	0	3,867.00	
\$ / R	On 25/04/2018	Any day expiry			14.09430	14.09430		14.07600	14.07600		16.96	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,620.85380	1.62085		1,637.61590	1.63762	1,620.854	18.14	0.59	0.00	0	1,000.00	
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	537.22880	0.53723		535.90380	0.53590	537.229	19.20	0.32	0.00	0	2,000.00	
\$ / R	On 11/05/2018	Any day expiry			14.13010	14.13010		14.11150	14.11150		17.08	0.00	0.00	0	70.00	
\$ / R	On 15/05/2018	Any day expiry			14.13900	14.13900		14.12040	14.12040		17.08	0.00	0.00	0	0.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			14.21500	14.21500		14.19580	14.19580		17.22	0.00	0.00	0	2,415.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	764.21710	0.76422		778.30240	0.77830	764.217	16.46	0.38	0.00	0	70,530.00	
\$ / R	On 13/08/2018	Any day expiry			14.34010	14.34010		14.31990	14.31990		17.49	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			14.41830	14.41830		14.39760	14.39760		17.59	0.00	0.00	0	0.00	
\$ / R	On 13/11/2018	Any day expiry			14.54570	14.54570		14.52400	14.52400		17.79	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.61500	14.61500		14.59270	14.59270		17.86	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.75130	14.75130		14.72800	14.72800		18.02	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.82500	14.82500		14.80150	14.80150		18.08	0.00	0.00	0	0.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.39490	13.39490		13.37650	13.37650		15.50	0.00	66,974.50	5	541.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.60300	13.60300		13.58490	13.58490		16.01	0.00	0.00	0	7.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.80900	13.80900		13.79050	13.79050		16.41	0.00	13,809.00	1	4.00	
£ / R	On 31/03/2017	Any day expiry			16.05360	16.05360		16.13790	16.13790		15.93	0.00	96,420.00	6	270.00	
£ / R	On 13/04/2017	Any day expiry			16.09860	16.09860		16.18250	16.18250		15.69	0.00	0.00	0	61.00	
£ / R	On 25/04/2017	Any day expiry			16.13690	16.13690		16.22110	16.22110		15.82	0.00	0.00	0	204.00	
£ / R	On 28/04/2017	Any day expiry			16.14640	16.14640		16.23060	16.23060		15.90	0.00	0.00	0	97.00	
£ / R	On 19/06/2017	Foreign Exchange Future			16.30820	16.30820		16.39540	16.39540		16.26	0.00	16,438,665.60	1,008	48,812.00	
£ / R	On 18/09/2017	Foreign Exchange Future			16.60640	16.60640		16.69600	16.69600		16.71	0.00	0.00	0	1,664.00	
£ / R	On 18/12/2017	Foreign Exchange Future			16.90890	16.90890		16.99940	16.99940		15.96	0.00	0.00	0	8,202.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11731	0.11731		0.11717	0.11717		17.25	0.00	0.00	0	3,786.00	
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11971	0.11971		0.11956	0.11956		15.19	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12216		0.12216		0.12202	0.12202		12.89	0.00	0.00	0	0.00
€ / R	On 15/03/2017	Any day expiry			14.02350		14.02350		14.03900	14.03900		15.25	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.06510		14.06510		14.08360	14.08360		13.16	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry			14.10850		14.10850		14.12620	14.12620		13.44	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.31410		14.31410		14.33340	14.33340		14.57	0.00	340,231,842.90	23,769	92,471.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.60690		14.60690		14.62670	14.62670		15.06	0.00	0.00	0	7,337.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.90570		14.90570		14.92520	14.92520		15.52	0.00	372,642.50	25	1,495.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	368.80110		0.36880		0.00000	0.00000	368.801	14.59	0.29	77,636,085.12	18,000	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	391.69180		0.39169		0.00000	0.00000	391.692	17.55	0.29	157,771,750.68	36,000	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.21340		15.21340		15.23220	15.23220		15.78	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.84931		96.84931		96.74972	96.74972			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.91374		93.91374		93.80970	93.80970			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.69494		92.69494		92.58168	92.58168			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.84706		94.84706		94.71999	94.71999			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.57771		98.57771		98.43942	98.43942			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.17437		97.17437		97.02560	97.02560			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			99.21821		99.21821		99.06265	99.06265			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			99.60811		99.60811		99.60881	99.60881			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61840		99.61840		99.61786	99.61786			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.84267		99.84267		99.84174	99.84174			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.82079		99.82079		99.82105	99.82105			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			100.03878		100.03878		100.03802	100.03802			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.86742		99.86742		99.86704	99.86704			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.10739		99.10739		99.10706	99.10706			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.72195		98.72195		98.72139	98.72139			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.73810		98.73810		98.73515	98.73515			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.19000		99.19000		99.19000	99.19000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.63733		99.63733		99.63667	99.63667			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.11459		100.11459		100.10795	100.10795			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.20788		97.20788		97.15534	97.15534			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.51039		96.51039		96.45341	96.45341			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.77783		95.77783		95.71431	95.71431			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.02931		96.02931		95.95615	95.95615			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.25924		98.25924		98.17981	98.17981			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			98.43331		98.43331		98.35156	98.35156			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			99.66849		99.66849		99.58968	99.58968			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future			529.94000		529.94000		530.87700	530.87700			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	540.07400		540.07400		541.02500	541.02500			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	550.71500		550.71500		551.68600	551.68600			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	612.46300		612.46300		613.76000	613.76000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	624.17500		624.17500		625.49300	625.49300			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	636.47300		636.47300		637.81800	637.81800			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	557.43000		557.43000		558.70700	558.70700			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	568.08900		568.08900		569.38800	569.38800			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	579.28200		579.28200		580.60800	580.60800			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.10890	10.10890		10.12640	10.12640			11.84	0.00	40,435.60	4	26,935.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.25150	10.25150		10.26940	10.26940			12.22	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.39380	10.39380		10.41230	10.41230			12.27	0.00	0.00	0	4,400.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.94620	9.94620		9.95710	9.95710			13.28	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.11630	10.11630		10.12800	10.12800			13.64	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.28710	10.28710		10.29860	10.29860			13.52	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.36300	13.36300		13.35440	13.35440			15.07	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.65510	13.65510		13.64630	13.64630			15.63	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.95390	13.95390		13.94460	13.94460			16.18	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.92240	1.92240		1.92230	1.92230			14.48	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.93680	1.93680		1.93670	1.93670			14.87	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.95140	1.95140		1.95110	1.95110			14.66	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.91590	1.91590		1.91530	1.91530			14.88	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.93220	1.93220		1.93470	1.93470			14.82	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

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
ES33	On 04/05/2017	Bond Future		10.40505	78.49800		10.37528	78.68997			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future		10.48228	79.99910		10.45160	80.19429			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.55800	77.78276		10.52629	77.98187			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		10.54137	82.44276		10.51672	82.62588			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		10.61692	84.01929		10.59155	84.20540			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.68998	81.41324		10.66377	81.60309			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		555.19100	555.19100		556.47900	556.47900			0.00	0.00	0	396.00
GOVI	On 03/08/2017	GOVI		565.80800	565.80800		567.11700	567.11700			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		576.95600	576.95600		578.29200	578.29200			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.72710	1.72710		1.72520	1.72520		14.78	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.75580	1.75580		1.75390	1.75390		15.61	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.78360	1.78360		1.78150	1.78150		16.12	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		129.27817	129.27817		129.28128	129.28128			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future		130.42957	130.42957		130.43199	130.43199			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		133.02918	133.02918		133.03174	133.03174			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		100.86766	100.86766		100.87010	100.87010			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		106.52183	106.52183		106.52442	106.52442			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		108.57907	108.57907		108.58108	108.58108			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		109.65292	109.65292		109.65494	109.65494			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		133.85493	133.85493		133.85824	133.85824			0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future		134.92646	134.92646		134.92910	134.92910			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		137.61582	137.61582		137.61870	137.61870			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		131.35021	131.35021		131.35321	131.35321			0.00	0.00	0	20,133.00
I2046	On 03/08/2017	Bond Future		133.88707	133.88707		133.88926	133.88926			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		134.95120	134.95120		134.95368	134.95368			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

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
I2050	On 04/05/2017	Bond Future		142.74251	142.74251		142.74579	142.74579			0.00	0.00	0	24,054.00
I2050	On 03/08/2017	Bond Future		143.82038	143.82038		143.82335	143.82335			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		146.68687	146.68687		146.68986	146.68986			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		252.02200	252.02200		252.02800	252.02800			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		256.89000	256.89000		256.89400	256.89400			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		262.00900	262.00900		262.01400	262.01400			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.31000	92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.25000	92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12800	0.12800		0.12820	0.12820			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12770	0.12770		0.12800	0.12800			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12730	0.12730		0.12800	0.12800			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.24900	9.24900		9.24640	9.24640		12.25	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.37440	9.37440		9.37190	9.37190		12.62	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.49930	9.49930		9.49650	9.49650		12.96	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.27450	1.27450		1.27710	1.27710			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.28770	1.28770		1.29150	1.29150			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.30360	1.30360		1.30510	1.30510			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.21750	1.21750		1.22570	1.22570			0.00	60,875.00	50	4,098.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.22080	1.22080		1.22900	1.22900			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.22450	1.22450		1.23270	1.23270			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.06860	1.06860		1.07150	1.07150			0.00	37,401.00	35	71,345.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.07380	1.07380		1.07670	1.07670			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future		1.07940	1.07940		1.08230	1.08230			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future		8.71566	115.45007		8.68022	115.69530		8.13	0.00	808,150.49	7	109,774.00
R186	On 04/05/2017	Bond Future	8.44	Call	635.21000	0.63521	722.83000	0.72283	635.210	8.02	0.30	0.00	0	500.00

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
R186	On 04/05/2017	Bond Future	8.70	Call	1,343.73000		1.34373	1,481.87000	1.48187		1,343.730	8.11	0.49	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	773.00000		0.77300	708.12000	0.70812		773.000	8.24	0.33	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	751.28000		0.75128	687.93000	0.68793		751.280	8.25	0.32	0.00	0	2,600.00
R186	On 04/05/2017	Bond Future	9.20	Put	347.13000		0.34713	314.86000	0.31486		347.130	8.40	0.18	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.75518		112.35484	8.71836	112.60417			8.42	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,058.18000		2.05818	1,957.11000	1.95711		2,058.180	8.48	0.45	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	939.68000		0.93968	885.82000	0.88582		939.680	8.78	0.25	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	725.74000		0.72574	682.54000	0.68254		725.740	8.87	0.20	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.78612		114.56930	8.74774	114.82365			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			301.21828		301.21828	301.22595	301.22595				0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.08309		300.08309	300.08909	300.08909				0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.06422		306.06422	306.07054	306.07054				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			247.86591		247.86591	247.87194	247.87194				0.00	0.00	0	33,757.00
R202	On 03/08/2017	Bond Future			248.96008		248.96008	248.96451	248.96451				0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			253.92212		253.92212	253.92687	253.92687				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			8.26242		99.12860	8.21623	99.33571			5.83	0.00	99,128.60	1	19,233.00
R2023	On 03/08/2017	Bond Future			8.28762		101.02422	8.23899	101.23471			5.62	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.30709		99.08327	8.25562	99.29801			5.08	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			7.20463		101.53951	7.15815	101.55577			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			9.09857		93.95972	9.06335	94.20764				0.00	0.00	0	32,130.00
R2030	On 03/08/2017	Bond Future			9.14533		91.74974	9.10897	92.00188				0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.18085		93.55818	9.14326	93.81539				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			9.23752		92.95860	9.20236	93.22452			11.86	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future			9.28210		94.73625	9.24589	95.00673			11.79	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.32194		92.44438	9.28456	92.72024			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			9.38218		97.31451	9.34702	97.60683				0.00	0.00	0	8,517.00

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
R2035	On 03/08/2017	Bond Future		9.42724	99.17546		9.39107	99.47281			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.46987	96.62735		9.43258	96.93064			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		9.47008	93.68369		9.44006	93.93230		13.39	0.00	0.00	0	52,467.00
R2037	On 03/08/2017	Bond Future		9.51988	91.21812		9.48902	91.47086		13.97	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.55980	93.01612		9.52803	93.27393		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		7.46370	103.84511		7.41923	103.91220		1.24	0.00	0.00	0	27,189.00
R204	On 03/08/2017	Bond Future		7.40950	101.79059		7.35690	101.85837		1.25	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.27034	103.79677		7.20541	103.86597		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		9.47417	98.01618		9.44923	98.23954		14.06	0.00	9,801,618.00	100	9,280.00
R2040	On 03/08/2017	Bond Future		9.52242	95.38296		9.49680	95.61001		14.66	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.56102	97.26309		9.53466	97.49471		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		9.51355	94.98686		9.48353	95.25877		14.77	0.00	0.00	0	22,991.00
R2044	On 03/08/2017	Bond Future		9.56078	92.42097		9.52995	92.69748		15.41	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.59869	94.24265		9.56699	94.52478		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		9.49512	94.24339		9.47014	94.47580		15.36	0.00	0.00	0	70,672.00
R2048	On 03/08/2017	Bond Future		9.53676	96.04564		9.51114	96.28196		15.32	0.00	5,762,738.40	60	170.00
R2048	On 02/11/2017	Bond Future		9.57611	93.49928		9.54977	93.74034		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		7.71437	101.16002		7.67189	101.26074		2.22	0.00	0.00	0	72,613.00
R207	On 03/08/2017	Bond Future		7.71470	99.45121		7.66767	99.55327		2.25	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19 Call	1,225.31000	1.22531		1,305.86000	1.30586	1,225.310	2.33	0.76	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.67356	101.41134		7.62073	101.51551		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		7.87006	97.01402		7.82841	97.14846		3.59	0.00	0.00	0	21,334.00
R208	On 03/08/2017	Bond Future		7.87817	98.86921		7.83347	99.00566		3.60	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future		7.86920	97.41489		7.82076	97.55414		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

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
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			9.36555		73.28970		9.33552	73.49819		13.85	0.00	0.00	0	62,889.00
R209	On 04/05/2017	Bond Future	8.93	Call	435.16000		0.43516		492.13000	0.49213	435.160	13.51	0.21	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,631.60000		1.63160		1,541.05000	1.54105	1,631.600	13.75	0.52	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	776.37000		0.77637		726.96000	0.72696	776.370	13.97	0.31	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.40699		74.69122		9.37618	74.90330		13.87	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.44422		73.01253		9.41254	73.22885		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			186.98177		186.98177		186.98655	186.98655			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			190.59299		190.59299		190.59667	190.59667			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			191.95971		191.95971		191.96354	191.96354			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			149.12382		149.12382		149.12762	149.12762			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			149.95396		149.95396		149.95698	149.95698			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			152.94282		152.94282		152.94602	152.94602			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			9.13451		84.75191		9.09928	84.99360		11.54	0.00	1,017,022.92	12	44,651.00
R213	On 03/08/2017	Bond Future			9.17464		86.37263		9.13837	86.61846		11.52	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.21216		84.52344		9.17473	84.77417		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			9.43418		73.58102		9.40920	73.76323		14.70	0.00	0.00	0	34,975.00
R214	On 03/08/2017	Bond Future			9.47414		74.98806		9.44853	75.17341		14.69	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.51180		73.16823		9.48550	73.35721		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 19/06/2017	Foreign Exchange Future			22,351.23000		22,351.23000		22,362.81000	22,362.81000			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
SGD / R	On 19/06/2017	Foreign Exchange Future	9.47460	9.47460	9.47010	9.47010				12.83	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.47210	3.47210	3.47650	3.47650				15.51	0.00	0.00	0	19,800.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.34540	1.34540	1.34340	1.34340					0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.32640	1.32640	1.31570	1.31570					0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.30620	1.30620	1.29110	1.29110					0.00	0.00	0	0.00
Total for Derivatives :												1,339,373,831.91	133,827	2,852,925.00
Grand Total:												1,339,373,831.91	133,827	2,852,925.00