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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 15/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 16/03/2017	Any day expiry	13.04240	13.04240		13.18240	13.18240		25.12	0.00	0.00	0	0.00	
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	0.37980	0.00038	1.30070	0.00130	0.380	46.54	0.00	0.00	0	20,000.00
\$ / R	On 17/03/2017	Any day expiry	13.04240	13.04240		13.18240	13.18240		20.51	0.00	0.00	0	3,634.00	
\$ / R	On 17/03/2017	Any day expiry	12.75	Put	13.48820	0.01349	6.81140	0.00681	13.488	25.43	0.11	0.00	0	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.00	Put	62.54020	0.06254	28.95920	0.02896	62.540	21.33	0.42	0.00	0	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.75	Call	2.21540	0.00222	5.22410	0.00522	2.215	34.07	0.02	0.00	0	15,000.00
\$ / R	On 27/03/2017	Any day expiry	13.05620	13.05620		13.20350	13.20350		14.15	0.00	0.00	0	0.00	
\$ / R	On 27/03/2017	Any day expiry	13.12	Call	108.36320	0.10836	189.66960	0.18967	108.363	14.57	0.43	0.00	0	20,000.00
\$ / R	On 29/03/2017	Any day expiry	13.06130	13.06130		13.20820	13.20820		14.12	0.00	0.00	0	0.00	
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	467.94810	0.46795	352.94500	0.35294	467.948	15.66	0.86	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	0.39380	0.00039	0.53510	0.00054	0.394	29.14	0.00	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry	13.06640	13.06640		13.21300	13.21300		14.32	0.00	209,728.00	16	6,621.00	
\$ / R	On 03/04/2017	Any day expiry	13.07410	13.07410		13.22010	13.22010		14.29	0.00	0.00	0	0.00	
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	173.02480	0.17302	114.42400	0.11442	173.025	14.29	0.50	0.00	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	110.22090	0.11022	174.45940	0.17446	110.221	14.82	0.37	0.00	0	15,400.00
\$ / R	On 10/04/2017	Any day expiry	13.09190	13.09190		13.23670	13.23670		14.38	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 10/04/2017	Any day expiry	13.50	Call	79.31490	0.07931	119.74570	0.11975	79.315	16.07	0.24	0.00	0	1,000.00
\$ / R	On 10/04/2017	Any day expiry	13.75	Call	44.38590	0.04439	69.02030	0.06902	44.386	17.13	0.15	0.00	0	2,100.00
\$ / R	On 10/04/2017	Any day expiry	14.00	Call	22.35760	0.02236	38.21990	0.03822	22.358	17.68	0.08	0.00	0	1,000.00
\$ / R	On 11/04/2017	Any day expiry			13.09450	13.09450	13.23910	13.23910		14.43	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.09700	13.09700	13.24140	13.24140		14.45	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	61.86340	0.06186	92.75280	0.09275	61.863	16.79	0.19	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	47.29710	0.04730	72.10080	0.07210	47.297	17.25	0.15	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	884.43640	0.88444	758.62190	0.75862	884.436	17.77	0.90	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	1.20830	0.00121	1.12510	0.00113	1.208	34.21	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.09960	13.09960	13.24380	13.24380		14.55	0.00	0.00	0	722.00
\$ / R	On 18/04/2017	Any day expiry			13.11240	13.11240	13.25570	13.25570		14.52	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.11910	13.11910	13.26250	13.26250		14.73	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.12800	13.12800	13.27170	13.27170		14.73	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	510.95100	0.51095	416.86010	0.41686	510.951	16.15	0.69	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	754.76670	0.75477	643.62100	0.64362	754.767	17.19	0.80	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	1,020.34440	1.02034	897.67130	0.89767	1,020.344	18.09	0.87	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	7.64290	0.00764	12.25380	0.01225	7.643	20.26	0.02	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	2.22990	0.00223	3.68470	0.00368	2.230	21.48	0.01	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	1.99730	0.00200	2.20660	0.00221	1.997	27.43	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.13480	13.13480	13.27860	13.27860		14.84	0.00	0.00	0	2,074.00
\$ / R	On 04/05/2017	Any day expiry			13.14820	13.14820	13.29240	13.29240		15.01	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	137.57220	0.13757	182.46820	0.18247	137.572	16.66	0.28	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.16390	13.16390	13.30840	13.30840		15.10	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.19700	13.19700	13.34200	13.34200		15.26	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	551.78140	0.55178	466.38200	0.46638	551.781	16.12	0.61	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	9.80230	0.00980	14.22390	0.01422	9.802	20.88	0.02	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.24950	13.24950	13.39490	13.39490		15.38	0.00	237,391,291.50	17,917	489,693.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	169.16390	0.16916	135.20780	0.13521	169.164	14.29	0.27	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	201.45060	0.20145	162.08420	0.16208	201.451	14.46	0.31	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	241.41440	0.24141	196.38060	0.19638	241.414	14.64	0.35	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	285.67220	0.28567	234.82350	0.23482	285.672	14.83	0.39	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.13	Put	349.50920	0.34951	291.01140	0.29101	349.509	15.07	0.44	5,860,288.46	1,000	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.16	Put	365.22770	0.36523	0.00000	0.00000	365.228	15.12	0.45	5,961,829.12	1,000	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.36	Call	369.90080	0.36990	0.00000	0.00000	369.901	15.54	0.47	6,286,561.92	1,000	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	358.94210	0.35894	428.80880	0.42881	358.942	15.62	0.46	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	337.97520	0.33798	404.32820	0.40433	337.975	15.78	0.44	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	321.43750	0.32144	385.12480	0.38512	321.438	15.91	0.43	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	706.23220	0.70623	615.05400	0.61505	706.232	16.42	0.64	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	263.09110	0.26309	316.84780	0.31685	263.091	16.44	0.36	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	238.15270	0.23815	287.39860	0.28740	238.153	16.71	0.33	4,451,732.48	1,000	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	811.66840	0.81167	714.22240	0.71422	811.668	16.79	0.68	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	842.69570	0.84270	743.56780	0.74357	842.696	16.90	0.69	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	195.28960	0.19529	236.67510	0.23668	195.290	17.23	0.28	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	945.78960	0.94579	841.77510	0.84178	945.790	17.23	0.72	0.00	0	69,000.00

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 19/06/2017	Foreign Exchange Future	14.11	Put	1,035.45390	1.03545	927.79780	0.92780	1,035.454	17.50	0.74	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,052.00690	1.05201	943.69450	0.94369	1,052.007	17.55	0.75	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,093.70490	1.09370	983.79700	0.98380	1,093.705	17.67	0.76	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,135.83700	1.13584	1,024.39850	1.02440	1,135.837	17.80	0.77	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	150.81510	0.15082	183.88820	0.18389	150.815	17.87	0.22	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,221.31630	1.22132	1,107.00470	1.10700	1,221.316	18.04	0.79	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	119.45640	0.11946	146.19860	0.14620	119.456	18.46	0.18	0.00	0	42,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,721.18780	1.72119	1,595.59900	1.59560	1,721.188	19.26	0.87	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	72.02980	0.07203	89.96560	0.08997	72.030	19.45	0.12	0.00	0	4,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	61.77880	0.06178	77.44140	0.07744	61.779	19.72	0.10	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	48.01520	0.04802	60.52110	0.06052	48.015	20.17	0.08	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	43.47490	0.04347	54.91200	0.05491	43.475	20.35	0.07	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,293.97490	2.29397	2,160.01200	2.16001	2,293.975	20.35	0.93	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,563.58730	2.56359	2,427.11270	2.42711	2,563.587	20.85	0.94	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	33.08730	0.03309	42.01270	0.04201	33.087	20.85	0.06	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	30.94260	0.03094	39.33820	0.03934	30.943	20.98	0.05	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	30.64890	0.03065	38.97110	0.03897	30.649	21.00	0.05	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	26.69400	0.02669	34.22130	0.03422	26.694	21.22	0.05	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	24.02890	0.02403	31.22530	0.03123	24.029	21.36	0.04	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	21.64210	0.02164	28.03920	0.02804	21.642	21.49	0.04	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	20.33060	0.02033	26.28800	0.02629	20.331	21.57	0.04	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	12.56640	0.01257	15.92020	0.01592	12.566	22.19	0.02	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	2.09950	0.00210	2.71740	0.00272	2.099	22.95	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.98190	0.00098	1.28660	0.00129	0.982	22.95	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.18100	0.00018	0.24300	0.00024	0.181	22.95	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.26970	13.26970	13.41550	13.41550		15.34	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	581.36450	0.58136	501.13270	0.50113	581.364	15.96	0.56	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	26.07450	0.02607	33.87340	0.03387	26.074	21.33	0.04	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.27420	13.27420	13.42010	13.42010		15.36	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.30130	13.30130	13.44750	13.44750		15.48	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	914.16260	0.91416	817.04240	0.81704	914.163	17.01	0.67	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	4.26770	0.00427	5.98470	0.00598	4.268	21.45	0.01	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.32150	13.32150	13.46810	13.46810		15.52	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.33050	13.33050	13.47720	13.47720		15.60	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	425.53950	0.42554	365.34940	0.36535	425.539	15.34	0.44	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	225.11270	0.22511	265.70040	0.26570	225.113	17.72	0.27	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.33500	13.33500	13.48180	13.48180		15.62	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	603.82730	0.60383	527.76890	0.52777	603.827	15.95	0.53	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	33.31570	0.03332	44.24710	0.04425	33.316	20.74	0.05	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.34410	13.34410	13.49090	13.49090		15.60	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.36880	13.36880	13.51610	13.51610		15.63	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.40940	13.40940	13.55730	13.55730		15.70	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	623.36080	0.62336	551.68640	0.55169	623.361	15.90	0.50	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	56.82360	0.05682	68.27290	0.06827	56.824	21.67	0.07	0.00	0	60.00

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\$ / R	On 18/09/2017	Foreign Exchange Future		13.45440	13.45440		13.60300	13.60300		15.78	0.00	80,726.40	6	24,791.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	283.42740	0.28343	245.97610	0.24598	283.427	14.68	0.30	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	368.40080	0.36840	320.27150	0.32027	368.401	15.02	0.35	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	435.25300	0.43525	381.16850	0.38117	435.253	15.25	0.39	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	574.73860	0.57474	509.67140	0.50967	574.739	15.70	0.46	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	588.19770	0.58820	667.20720	0.66721	588.198	15.88	0.51	0.00	0	5,480.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	800.29330	0.80029	719.90270	0.71990	800.293	16.37	0.55	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	370.65390	0.37065	424.00080	0.42400	370.654	17.22	0.35	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,131.52590	1.13153	1,035.62760	1.03563	1,131.526	17.26	0.65	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,208.89460	1.20889	1,109.91110	1.10991	1,208.895	17.46	0.67	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,327.88410	1.32788	1,224.88660	1.22489	1,327.884	17.75	0.69	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	118.45640	0.11846	138.88700	0.13889	118.456	20.16	0.13	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	94.58580	0.09459	110.43260	0.11043	94.586	20.82	0.10	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	77.05590	0.07706	90.40660	0.09041	77.056	21.51	0.09	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	69.90130	0.06990	82.20900	0.08221	69.901	21.85	0.08	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	68.90780	0.06891	81.06810	0.08107	68.908	21.90	0.08	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	36.93820	0.03694	47.83920	0.04784	36.938	22.72	0.04	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry		13.47440	13.47440		13.62340	13.62340		15.83	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	640.15270	0.64015	570.87550	0.57088	640.153	15.92	0.48	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	75.60960	0.07561	87.65730	0.08766	75.610	22.15	0.08	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry		13.53240	13.53240		13.68220	13.68220		15.96	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry		13.54130	13.54130		13.69130	13.69130		16.07	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	657.87950	0.65788	589.71240	0.58971	657.879	15.99	0.47	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	94.77480	0.09477	105.91080	0.10591	94.775	22.62	0.09	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry		13.57920	13.57920		13.72980	13.72980		16.16	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry		13.61260	13.61260		13.76370	13.76370		16.16	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	672.21970	0.67222	605.69000	0.60569	672.220	16.00	0.45	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	115.30650	0.11531	128.49950	0.12850	115.306	22.90	0.10	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.65710	13.65710		13.80900	13.80900		16.25	0.00	682,855.00	50	17,690.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	130.70890	0.13071	112.20590	0.11221	130.709	14.56	0.14	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	171.68860	0.17169	149.98350	0.14998	171.689	14.61	0.17	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	246.45410	0.24645	217.02600	0.21703	246.454	14.79	0.23	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	425.67060	0.42567	379.53480	0.37953	425.671	15.23	0.33	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	481.29510	0.48130	427.81710	0.42782	481.295	15.42	0.36	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	535.44370	0.53544	478.20070	0.47820	535.444	15.59	0.38	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	597.86180	0.59786	536.54650	0.53655	597.862	15.78	0.41	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	991.72610	0.99173	909.54060	0.90954	991.726	16.81	0.54	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,052.89480	1.05289	968.08600	0.96809	1,052.895	16.96	0.55	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,094.45970	1.09446	1,007.94360	1.00794	1,094.460	17.05	0.57	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,115.47380	1.11547	1,028.11690	1.02812	1,115.474	17.10	0.57	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,349.13510	1.34914	1,252.71010	1.25271	1,349.135	17.63	0.62	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,371.88220	1.37188	1,274.71900	1.27472	1,371.882	17.68	0.63	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	400.33210	0.40033	444.62850	0.44463	400.332	18.48	0.31	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	377.30930	0.37731	421.10200	0.42110	377.309	18.64	0.29	0.00	0	40,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	248.42010	0.24842	278.79270	0.27879	248.420	19.80	0.20	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	222.93430	0.22293	250.22080	0.25022	222.934	20.12	0.18	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	196.84860	0.19685	218.41000	0.21841	196.849	20.60	0.16	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	179.41160	0.17941	198.78270	0.19878	179.412	21.10	0.15	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	162.29970	0.16230	179.51060	0.17951	162.300	21.66	0.13	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	160.29020	0.16029	177.24660	0.17725	160.290	21.74	0.13	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	158.81260	0.15881	175.57890	0.17558	158.813	21.79	0.13	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	156.87590	0.15688	173.39660	0.17340	156.876	21.87	0.13	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	113.06710	0.11307	132.74110	0.13274	113.067	22.80	0.10	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.66590	13.66590	13.81790	13.81790		16.27	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	682.84230	0.68284	616.70850	0.61671	682.842	16.03	0.44	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	120.03720	0.12004	140.55410	0.14055	120.037	22.80	0.10	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.78140	13.78140	13.93590	13.93590		16.49	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.78580	13.78580	13.94040	13.94040		16.49	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.85560	13.85560	14.01170	14.01170		16.56	0.00	0.00	0	170.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	468.82270	0.46882	424.68990	0.42469	468.823	15.38	0.31	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	485.34300	0.48534	531.42930	0.53143	485.343	18.88	0.31	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.93720	13.93720	14.09430	14.09430		16.79	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,721.74570	1.72175	1,620.85380	1.62085	1,721.746	18.28	0.61	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	493.69360	0.49369	537.22880	0.53723	493.694	19.33	0.30	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.97250	13.97250	14.13010	14.13010		16.92	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.98130	13.98130	14.13900	14.13900		16.99	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.05630	14.05630	14.21500	14.21500		17.14	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	831.14800	0.83115	764.21710	0.76422	831.148	16.57	0.40	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.17980	14.17980	14.34010	14.34010		17.42	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.25700	14.25700	14.41830	14.41830		17.53	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.38280	14.38280	14.54570	14.54570		16.56	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.45110	14.45110	14.61500	14.61500		17.82	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.58570	14.58570	14.75130	14.75130		16.87	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.65850	14.65850	14.82500	14.82500		18.05	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.24950	13.24950	13.39490	13.39490		15.38	0.00	304,738.50	23	543.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.45440	13.45440	13.60300	13.60300		15.78	0.00	0.00	0	7.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.65710	13.65710	13.80900	13.80900		16.25	0.00	0.00	0	4.00
£ / R	On 31/03/2017	Any day expiry			15.94830	15.94830	16.05360	16.05360		15.57	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			15.99740	15.99740	16.09860	16.09860		15.35	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.03670	16.03670	16.13690	16.13690		15.54	0.00	0.00	0	204.00
£ / R	On 28/04/2017	Any day expiry			16.04620	16.04620	16.14640	16.14640		15.63	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.20710	16.20710	16.30820	16.30820		16.05	0.00	12,641,538.00	780	48,852.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.50350	16.50350	16.60640	16.60640		16.49	0.00	0.00	0	1,664.00
£ / R	On 18/12/2017	Foreign Exchange Future			16.80370	16.80370	16.90890	16.90890		15.77	0.00	0.00	0	8,202.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11597	0.11597	0.11731	0.11731		16.44	0.00	4,986.62	43	3,804.00

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			0.11834		0.11834		0.11971	0.11971		14.40	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12075		0.12075		0.12216	0.12216		12.18	0.00	0.00	0	0.00
€ / R	On 15/03/2017	Any day expiry			13.84500		13.84500		14.02350	14.02350		19.90	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			13.89150		13.89150		14.06510	14.06510		12.80	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry			13.93840		13.93840		14.10850	14.10850		12.87	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.14240		14.14240		14.31410	14.31410		14.40	0.00	11,059,356.80	782	92,238.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.43230		14.43230		14.60690	14.60690		14.76	0.00	259,781.40	18	7,347.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.72830		14.72830		14.90570	14.90570		15.23	0.00	0.00	0	1,495.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	413.52700		0.41353		368.80110	0.36880	413.527	14.41	0.32	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	341.51090		0.34151		391.69180	0.39169	341.511	17.57	0.27	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.03240		15.03240		15.21340	15.21340		15.56	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.81744		96.81744		96.84931	96.84931			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.87715		93.87715		93.91374	93.91374			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.65188		92.65188		92.69494	92.69494			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.79726		94.79726		94.84706	94.84706			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.52196		98.52196		98.57771	98.57771			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.11248		97.11248		97.17437	97.17437			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			99.15379		99.15379		99.21821	99.21821			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			99.60709		99.60709		99.60811	99.60811			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61815		99.61815		99.61840	99.61840			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.84099		99.84099		99.84267	99.84267			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.81553		99.81553		99.82079	99.82079			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			100.03295		100.03295		100.03878	100.03878			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.86531		99.86531		99.86742	99.86742			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.10234		99.10234		99.10739	99.10739			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.71538		98.71538		98.72195	98.72195			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.73141		98.73141		98.73810	98.73810			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.18000		99.18000		99.19000	99.19000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.63390		99.63390		99.63733	99.63733			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.10824		100.10824		100.11459	100.11459			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.16136		97.16136		97.20788	97.20788			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.46253		96.46253		96.51039	96.51039			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.72904		95.72904		95.77783	95.77783			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.98145		95.98145		96.02931	96.02931			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.21295		98.21295		98.25924	98.25924			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			98.38790		98.38790		98.43331	98.43331			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			99.62655		99.62655		99.66849	99.66849			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 04/05/2017	Index Future	530.99900		530.99900		529.94000	529.94000			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	541.15500		541.15500		540.07400	540.07400			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	551.80500		551.80500		550.71500	550.71500			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	614.35700		614.35700		612.46300	612.46300			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	626.10700		626.10700		624.17500	624.17500			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	638.42900		638.42900		636.47300	636.47300			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	559.44500		559.44500		557.43000	557.43000			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	570.14400		570.14400		568.08900	568.08900			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	581.36500		581.36500		579.28200	579.28200			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.04380	10.04380		10.10890	10.10890			11.84	0.00	803,504.00	80	26,930.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.18460	10.18460		10.25150	10.25150			12.21	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.32570	10.32570		10.39380	10.39380			12.17	0.00	0.00	0	4,400.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.87030	9.87030		9.94620	9.94620			13.16	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.03970	10.03970		10.11630	10.11630			13.62	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.20890	10.20890		10.28710	10.28710			13.58	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.22240	13.22240		13.36300	13.36300			14.78	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.51120	13.51120		13.65510	13.65510			15.45	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.80630	13.80630		13.95390	13.95390			16.03	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.90530	1.90530		1.92240	1.92240			14.43	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.91980	1.91980		1.93680	1.93680			14.78	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.93450	1.93450		1.95140	1.95140			14.86	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.89780	1.89780		1.91590	1.91590			15.00	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.90960	1.90960		1.93220	1.93220			14.43	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

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
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	10.35671		78.81008		10.40505	78.49800			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.43232		80.31733		10.48228	79.99910			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.50669		78.10532		10.55800	77.78276			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	10.48780		82.84161		10.54137	82.44276			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.56160		84.42603		10.61692	84.01929			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.63315		81.82585		10.68998	81.41324			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	557.20500		557.20500		555.19100	555.19100			0.00	0.00	0	396.00
GOVI	On 03/08/2017	GOVI	567.86200		567.86200		565.80800	565.80800			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	579.03800		579.03800		576.95600	576.95600			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.70800		1.70800		1.72710	1.72710		14.82	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.73620		1.73620		1.75580	1.75580		15.68	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.76360		1.76360		1.78360	1.78360		15.64	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.27048		129.27048		129.27817	129.27817			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	130.42229		130.42229		130.42957	130.42957			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.01849		133.01849		133.02918	133.02918			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	100.86191		100.86191		100.86766	100.86766			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	106.51579		106.51579		106.52183	106.52183			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	108.57333		108.57333		108.57907	108.57907			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	109.64430		109.64430		109.65292	109.65292			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	133.84679		133.84679		133.85493	133.85493			0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future	134.91874		134.91874		134.92646	134.92646			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	137.60452		137.60452		137.61582	137.61582			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	131.89383		131.89383		131.35021	131.35021			0.00	0.00	0	20,133.00
I2046	On 03/08/2017	Bond Future	134.44167		134.44167		133.88707	133.88707			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	135.51381		135.51381		134.95120	134.95120			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		142.73397	142.73397		142.74251	142.74251			0.00	0.00	0	24,054.00
I2050	On 03/08/2017	Bond Future		143.81247	143.81247		143.82038	143.82038			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		146.67522	146.67522		146.68687	146.68687			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		252.09700	252.09700		252.02200	252.02200			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		256.96700	256.96700		256.89000	256.89000			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		262.08200	262.08200		262.00900	262.00900			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	23,167,500.00	1,000	0.00
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		0.12630	0.12630		0.12800	0.12800			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12620	0.12620		0.12770	0.12770			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12560	0.12560		0.12730	0.12730			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.19050	9.19050		9.24900	9.24900		12.11	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.31480	9.31480		9.37440	9.37440		12.46	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.43880	9.43880		9.49930	9.49930		12.85	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.26740	1.26740		1.27450	1.27450			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.28160	1.28160		1.28770	1.28770			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.29450	1.29450		1.30360	1.30360			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.22320	1.22320		1.21750	1.21750			0.00	24,464.00	20	4,118.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.22660	1.22660		1.22080	1.22080			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.23040	1.23040		1.22450	1.22450			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.06740	1.06740		1.06860	1.06860			0.00	0.00	0	71,345.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.07270	1.07270		1.07380	1.07380			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future		1.07840	1.07840		1.07940	1.07940			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future		8.66309	115.81410		8.71566	115.45007		8.13	0.00	0.00	0	109,774.00

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	8.44	Call	735.86000		0.73586		635.21000	0.63521	735.860	8.01	0.33	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,516.91000		1.51691		1,343.73000	1.34373	1,516.910	8.11	0.54	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	647.59000		0.64759		773.00000	0.77300	647.590	8.24	0.29	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	628.42000		0.62842		751.28000	0.75128	628.420	8.24	0.28	0.00	0	2,600.00
R186	On 04/05/2017	Bond Future	9.20	Put	278.59000		0.27859		347.13000	0.34713	278.590	8.39	0.15	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.70038		112.72619		8.75518	112.35484		8.41	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,885.92000		1.88592		2,058.18000	2.05818	1,885.920	8.47	0.42	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	841.89000		0.84189		939.68000	0.93968	841.890	8.77	0.23	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	645.71000		0.64571		725.74000	0.72574	645.710	8.86	0.19	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.72945		114.94514		8.78612	114.56930		8.26	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			301.19942		301.19942		301.21828	301.21828			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.06492		300.06492		300.08309	300.08309			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.03817		306.03817		306.06422	306.06422			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			247.85131		247.85131		247.86591	247.86591			0.00	0.00	0	33,757.00
R202	On 03/08/2017	Bond Future			248.94615		248.94615		248.96008	248.96008			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			253.90186		253.90186		253.92212	253.92212			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			8.20998		99.36378		8.26242	99.12860		5.83	0.00	0.00	0	19,233.00
R2023	On 03/08/2017	Bond Future			8.23220		101.26414		8.28762	101.02422		5.63	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.24904		99.32550		8.30709	99.08327		5.09	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			7.15198		101.55793		7.20463	101.53951		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			9.04603		94.32990		9.09857	93.95972			0.00	565,979.40	6	32,136.00
R2030	On 03/08/2017	Bond Future			9.09094		92.12726		9.14533	91.74974			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.12498		93.94083		9.18085	93.55818			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			9.18502		93.35606		9.23752	92.95860		11.83	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future			9.22789		95.14161		9.28210	94.73625		11.76	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.26630		92.85543		9.32194	92.44438		11.66	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

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 04/05/2017	Bond Future		9.32982	97.75033		9.38218	97.31451			0.00	26,099,338.11	267	8,250.00
R2035	On 03/08/2017	Bond Future		9.37325	99.61983		9.42724	99.17546			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.41452	97.07805		9.46987	96.62735			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		9.41756	94.11933		9.47008	93.68369		13.37	0.00	0.00	0	52,467.00
R2037	On 03/08/2017	Bond Future		9.46573	91.66233		9.51988	91.21812		13.93	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.50436	93.46676		9.55980	93.01612		13.93	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		7.41527	103.91818		7.46370	103.84511		1.23	0.00	0.00	0	27,189.00
R204	On 03/08/2017	Bond Future		7.35149	101.86534		7.40950	101.79059		1.24	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.20119	103.87047		7.27034	103.79677		0.81	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		9.42679	98.44123		9.47417	98.01618		14.03	0.00	0.00	0	9,280.00
R2040	On 03/08/2017	Bond Future		9.47360	95.81637		9.52242	95.38296		14.63	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.51108	97.70269		9.56102	97.26309		14.63	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		9.46115	95.46235		9.51355	94.98686		14.74	0.00	0.00	0	22,991.00
R2044	On 03/08/2017	Bond Future		9.50683	92.90577		9.56078	92.42097		15.38	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.54350	94.73478		9.59869	94.24265		15.40	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		9.44295	94.72994		9.49512	94.24339		15.34	0.00	0.00	0	70,672.00
R2048	On 03/08/2017	Bond Future		9.48311	96.54174		9.53676	96.04564		15.30	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future		9.52123	94.00278		9.57611	93.49928		15.31	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		7.66629	101.27403		7.71437	101.16002		2.22	0.00	0.00	0	72,613.00
R207	On 03/08/2017	Bond Future		7.66104	99.56767		7.71470	99.45121		2.25	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,313.87000	1.31387	1,225.31000	1.22531	1,313.870	2.33	0.79	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.61459	101.52763		7.67356	101.41134		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		7.82261	97.16720		7.87006	97.01402		3.59	0.00	0.00	0	21,334.00
R208	On 03/08/2017	Bond Future		7.82694	99.02561		7.87817	98.86921		3.59	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future		7.81456	97.57198		7.86920	97.41489		3.04	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	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			9.31835		73.61780		9.36555	73.28970		13.82	0.00	7,361,780.00	100	62,889.00
R209	On 04/05/2017	Bond Future	8.93	Call	507.62000		0.50762		435.16000	0.43516	507.620	13.63	0.24	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,469.37000		1.46937		1,631.60000	1.63160	1,469.370	13.90	0.48	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	687.16000		0.68716		776.37000	0.77637	687.160	14.19	0.28	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.35844		75.02584		9.40699	74.69122		13.84	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.39459		73.35185		9.44422	73.01253		13.92	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			186.97045		186.97045		186.98177	186.98177			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			190.58213		190.58213		190.59299	190.59299			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			191.94405		191.94405		191.95971	191.95971			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			149.11439		149.11439		149.12382	149.12382			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			149.94492		149.94492		149.95396	149.95396			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			152.92991		152.92991		152.94282	152.94282			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			9.08228		85.11058		9.13451	84.75191		11.51	0.00	0.00	0	44,651.00
R213	On 03/08/2017	Bond Future			9.12074		86.73832		9.17464	86.37263		11.49	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.15686		84.89424		9.21216	84.52344		11.45	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			9.38209		73.96181		9.43418	73.58102		14.67	0.00	0.00	0	34,975.00
R214	On 03/08/2017	Bond Future			9.42060		75.37642		9.47414	74.98806		14.67	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.45707		73.56240		9.51180	73.16823		14.73	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

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
RAIN	On 19/06/2017	Foreign Exchange Future	22,116.26000	22,116.26000	22,351.23000	22,351.23000					0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.38350	9.38350	9.47460	9.47460				12.61	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.46400	3.46400	3.47210	3.47210				15.44	0.00	0.00	0	19,800.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.33500	1.33500	1.34540	1.34540					0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.32630	1.32630	1.32640	1.32640					0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.29620	1.29620	1.30620	1.30620					0.00	0.00	0	0.00

**Total for Derivatives :** **343,217,979.71**    **25,108**    **2,861,220.00**

**Grand Total:** **343,217,979.71**    **25,108**    **2,861,220.00**