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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2017

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 17/03/2017	Any day expiry	12.78730	12.78730		12.73910	12.73910		8.44	0.00	238,278,548.20	18,634	0.00
\$ / R	On 27/03/2017	Any day expiry	12.77120	12.77120		12.74600	12.74600		12.44	0.00	0.00	0	0.00
\$ / R	On 27/03/2017	Any day expiry	13.12	Call	22.80050	0.02280	26.37840	0.02638	22.801	15.02	0.14	0	20,000.00
\$ / R	On 29/03/2017	Any day expiry	12.77570	12.77570		12.75010	12.75010		12.61	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	731.77980	0.73178	757.69390	0.75769	731.780	17.75	0.96	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	0.04490	0.00004	0.13410	0.00013	0.045	29.87	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry	12.77990	12.77990		12.75460	12.75460		12.70	0.00	10,734,078.00	840	6,586.00
\$ / R	On 03/04/2017	Any day expiry	12.78630	12.78630		12.76140	12.76140		12.52	0.00	0.00	0	0.00
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	342.15600	0.34216	367.36020	0.36736	342.156	13.68	0.77	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	27.29190	0.02729	27.14440	0.02714	27.292	14.31	0.14	0	15,400.00
\$ / R	On 10/04/2017	Any day expiry	12.80130	12.80130		12.77710	12.77710		12.69	0.00	0.00	0	0.00
\$ / R	On 10/04/2017	Any day expiry	13.25	Call	46.00690	0.04601	51.09340	0.05109	46.007	14.47	0.18	0	1,850.00
\$ / R	On 10/04/2017	Any day expiry	13.50	Call	21.85380	0.02185	25.69050	0.02569	21.854	15.48	0.09	0	1,000.00
\$ / R	On 10/04/2017	Any day expiry	13.75	Call	10.82150	0.01082	12.70040	0.01270	10.822	16.59	0.05	0	2,100.00
\$ / R	On 10/04/2017	Any day expiry	14.00	Call	5.56130	0.00556	6.36750	0.00637	5.561	17.70	0.03	0	1,000.00
\$ / R	On 11/04/2017	Any day expiry	12.80350	12.80350		12.77930	12.77930		12.75	0.00	0.00	0	40.00

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 12/04/2017	Any day expiry			12.80560	12.80560		12.78160	12.78160	12.77	0.00	0.00	0	0.00
\$ / R	13.66	Call	On 12/04/2017	Any day expiry	16.71310	0.01671	19.12760	0.01913	16.713	16.14	0.07	0.00	0	1,269.00		
\$ / R	13.78	Call	On 12/04/2017	Any day expiry	11.86470	0.01186	13.54670	0.01355	11.865	16.56	0.05	0.00	0	2,000.00		
\$ / R	13.95	Put	On 12/04/2017	Any day expiry	1,151.74960	1.15175	1,176.69740	1.17670	1,151.750	17.17	0.97	0.00	0	1,000.00		
\$ / R	17.02	Call	On 12/04/2017	Any day expiry	0.40990	0.00041	0.64420	0.00064	0.410	34.74	0.00	0.00	0	1,000.00		
\$ / R			On 13/04/2017	Any day expiry	12.80770		12.80770			12.8380	0.00	0.00	0	722.00		
\$ / R	13.50	Call	On 13/04/2017	Any day expiry	28.79880	0.02880	32.52450	0.03252	28.799	15.60	0.11	0.00	0	20,000.00		
\$ / R			On 18/04/2017	Any day expiry	12.81840	12.81840	12.79510	12.79510		12.68	0.00	0.00	0	1,450.00		
\$ / R			On 20/04/2017	Any day expiry	12.82270	12.82270	12.86050	12.86050		12.75	0.00	0.00	0	0.00		
\$ / R	12.86	Put	On 20/04/2017	Any day expiry	222.25000	0.22225	0.00000	0.00000	222.250	12.99	0.52	401,969,321.26	60,000	30,000.00		
\$ / R			On 21/04/2017	Any day expiry	12.82490	12.82490	12.80170	12.80170		12.86	0.00	0.00	0	70.00		
\$ / R			On 25/04/2017	Any day expiry	12.83350	12.83350	12.81030	12.81030		13.14	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 25/04/2017	Any day expiry	723.08590	0.72309	752.00840	0.75201	723.086	15.59	0.83	0.00	0	60.00		
\$ / R	13.80	Put	On 25/04/2017	Any day expiry	996.31480	0.99631	1,024.28210	1.02428	996.315	16.53	0.91	0.00	0	1,000.00		
\$ / R	14.10	Put	On 25/04/2017	Any day expiry	1,282.43320	1.28243	1,309.22830	1.30923	1,282.433	17.47	0.95	0.00	0	1,000.00		
\$ / R	15.06	Call	On 25/04/2017	Any day expiry	1.50090	0.00150	1.89380	0.00189	1.501	19.20	0.01	0.00	0	1,000.00		
\$ / R	15.69	Call	On 25/04/2017	Any day expiry	0.69530	0.00070	0.93520	0.00094	0.695	21.73	0.00	0.00	0	60.00		
\$ / R	16.67	Call	On 25/04/2017	Any day expiry	0.93440	0.00093	1.04850	0.00105	0.934	28.29	0.00	0.00	0	1,000.00		
\$ / R			On 28/04/2017	Any day expiry	12.84000	12.84000	12.81680	12.81680		13.32	0.00	256,986.00	20	2,057.00		
\$ / R			On 04/05/2017	Any day expiry	12.85300	12.85300	12.82970	12.82970		13.45	0.00	0.00	0	0.00		
\$ / R	13.65	Call	On 04/05/2017	Any day expiry	61.42600	0.06143	67.55440	0.06755	61.426	16.16	0.16	0.00	0	1,500.00		
\$ / R			On 11/05/2017	Any day expiry	12.86830	12.86830	12.84470	12.84470		13.63	0.00	0.00	0	70.00		
\$ / R			On 26/05/2017	Any day expiry	12.90060	12.90060	12.87660	12.87660		14.02	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 26/05/2017	Any day expiry	740.71660	0.74072	772.62200	0.77262	740.717	15.85	0.73	0.00	0	60.00		
\$ / R	15.97	Call	On 26/05/2017	Any day expiry	4.28480	0.00428	5.33990	0.00534	4.285	20.85	0.01	0.00	0	60.00		
\$ / R			On 31/05/2017	Any day expiry	12.91100	12.91100	12.93610	12.93610		14.00	0.00	517,444.00	40	40.00		
\$ / R			On 19/06/2017	Foreign Exchange Future	12.95080	12.95080	12.92640	12.92640		14.19	0.00	582,177,312.40	44,953	493,350.00		
\$ / R	12.71	Put	On 19/06/2017	Foreign Exchange Future	250.37660	0.25038	277.10190	0.27710	250.377	13.78	0.38	0.00	0	17,600.00		
\$ / R	12.80	Put	On 19/06/2017	Foreign Exchange Future	292.77100	0.29277	321.05380	0.32105	292.771	13.94	0.42	0.00	0	4,000.00		
\$ / R	12.90	Put	On 19/06/2017	Foreign Exchange Future	344.20930	0.34421	374.00900	0.37401	344.209	14.11	0.46	0.00	0	2,000.00		
\$ / R	13.00	Call	On 19/06/2017	Foreign Exchange Future	352.26500	0.35227	358.89950	0.35890	352.265	14.33	0.49	498,493.83	78	2,378.00		
\$ / R	13.00	Put	On 19/06/2017	Foreign Exchange Future	401.46500	0.40147	432.49950	0.43250	401.465	14.33	0.51	0.00	0	69,520.00		
\$ / R	13.13	Put	On 19/06/2017	Foreign Exchange Future	483.93040	0.48393	516.15560	0.51616	483.930	14.69	0.56	0.00	0	500.00		
\$ / R	13.39	Call	On 19/06/2017	Foreign Exchange Future	228.04360	0.22804	237.22960	0.23723	228.044	15.41	0.35	0.00	0	4,000.00		
\$ / R	13.45	Call	On 19/06/2017	Foreign Exchange Future	213.36960	0.21337	222.70970	0.22271	213.370	15.58	0.33	0.00	0	3,000.00		
\$ / R	13.50	Call	On 19/06/2017	Foreign Exchange Future	201.90300	0.20190	211.33490	0.21133	201.903	15.72	0.32	0.00	0	4,500.00		
\$ / R	13.69	Put	On 19/06/2017	Foreign Exchange Future	902.78410	0.90278	936.69850	0.93670	902.784	16.23	0.74	0.00	0	250.00		
\$ / R	13.70	Call	On 19/06/2017	Foreign Exchange Future	161.77190	0.16177	171.27980	0.17128	161.772	16.25	0.26	0.00	0	500.00		
\$ / R	13.80	Call	On 19/06/2017	Foreign Exchange Future	144.78560	0.14479	154.19090	0.15419	144.786	16.51	0.24	0.00	0	1,500.00		
\$ / R	13.83	Put	On 19/06/2017	Foreign Exchange Future	1,019.27280	1.01927	1,053.03330	1.05303	1,019.273	16.59	0.77	0.00	0	2,280.00		
\$ / R	13.87	Put	On 19/06/2017	Foreign Exchange Future	1,053.24620	1.05325	1,086.93750	1.08694	1,053.246	16.69	0.78	0.00	0	30,000.00		
\$ / R	14.00	Call	On 19/06/2017	Foreign Exchange Future	116.33600	0.11634	125.34520	0.12535	116.336	17.02	0.20	0.00	0	5,000.00		
\$ / R	14.00	Put	On 19/06/2017	Foreign Exchange Future	1,165.53600	1.16554	1,198.94520	1.19895	1,165.536	17.02	0.80	0.00	0	69,000.00		
\$ / R	14.11	Put	On 19/06/2017	Foreign Exchange Future	1,262.56020	1.26256	1,295.67740	1.29568	1,262.560	17.30	0.82	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	1,280.37950	1.28038	1,313.43830	1.31344	1,280.379	17.35	0.83	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,325.15040	1.32515	1,358.06230	1.35806	1,325.150	17.48	0.84	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,370.22460	1.37022	1,402.98260	1.40298	1,370.225	17.61	0.84	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	88.11900	0.08812	96.39160	0.09639	88.119	17.68	0.15	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,460.53720	1.46054	1,493.03640	1.49304	1,460.537	17.82	0.86	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	67.06180	0.06706	74.69550	0.07470	67.062	18.16	0.12	120,161.99	78	42,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,982.71980	1.98272	2,013.56590	2.01357	1,982.720	18.93	0.92	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	32.94000	0.03294	38.60600	0.03861	32.940	19.45	0.06	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	25.41410	0.02541	30.38270	0.03038	25.414	19.95	0.05	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,572.16620	2.57217	2,601.27460	2.60127	2,572.166	20.14	0.96	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,844.50680	2.84451	2,871.93880	2.87194	2,844.507	20.25	0.97	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	15.30680	0.01531	18.33880	0.01834	15.307	20.25	0.03	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	13.70670	0.01371	16.35530	0.01636	13.707	20.26	0.03	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	13.49090	0.01349	16.08770	0.01609	13.491	20.26	0.03	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	10.78350	0.01078	12.73230	0.01273	10.783	20.26	0.02	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	9.16780	0.00917	10.73310	0.01073	9.168	20.27	0.02	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	7.77930	0.00778	9.01950	0.00902	7.779	20.27	0.02	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	7.04290	0.00704	8.11340	0.00811	7.043	20.27	0.02	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	3.15950	0.00316	3.40290	0.00340	3.159	20.29	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.21850	0.00022	0.23970	0.00024	0.219	20.29	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.07920	0.00008	0.08840	0.00009	0.079	20.29	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00830	0.00001	0.00960	0.00001	0.008	20.29	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			12.97010	12.97010	12.94590	12.94590		14.27	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	755.27850	0.75528	789.22060	0.78922	755.279	15.71	0.67	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	9.34130	0.00934	10.62100	0.01062	9.341	19.94	0.02	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.97440	12.97440	12.95020	12.95020		14.29	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.00040	13.00040	12.97630	12.97630		14.42	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,118.43600	1.11844	1,152.82510	1.15283	1,118.436	16.73	0.76	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.65190	0.00065	3.15570	0.00316	0.652	19.15	0.00	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.01990	13.01990	12.99580	12.99580		14.45	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.02860	13.02860	13.00450	13.00450		14.44	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	555.90620	0.55591	589.10880	0.58911	555.906	14.90	0.54	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	143.74320	0.14374	154.07140	0.15407	143.743	17.43	0.20	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.03290	13.03290	13.00880	13.00880		14.56	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	764.59280	0.76459	799.29530	0.79930	764.593	15.61	0.63	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	19.42180	0.01942	28.30220	0.02830	19.422	20.66	0.03	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.04160	13.04160	13.01750	13.01750		14.54	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.06550	13.06550	13.04140	13.04140		14.57	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.10450	13.10450	13.08050	13.08050		14.64	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	772.07670	0.77208	807.69990	0.80770	772.077	15.48	0.59	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	35.25650	0.03526	43.20460	0.04320	35.257	21.42	0.05	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.14790	13.14790	13.12390	13.12390		14.71	0.00	2,169,403.50	165	24,721.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	103.80010	0.10380	118.90570	0.11891	103.800	13.21	0.15	0.00	0	7,102.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	365.29510	0.36530	394.84650	0.39485	365.295	14.14	0.38	0.00	0	3,000.00

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\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	614.14690	0.61415	622.20040	0.62220	614.147	14.47	0.56	0.00	0	6,702.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	466.24690	0.46625	498.30040	0.49830	466.247	14.47	0.44	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	544.38590	0.54439	578.36610	0.57837	544.386	14.69	0.48	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	707.91090	0.70791	743.68860	0.74369	707.911	15.21	0.55	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	423.51500	0.42352	435.71850	0.43572	423.515	15.41	0.43	0.00	0	5,480.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	962.49200	0.96249	999.37360	0.99937	962.492	15.92	0.63	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	256.58710	0.25659	270.18050	0.27018	256.587	16.81	0.28	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,325.16220	1.32516	1,362.75990	1.36276	1,325.162	16.85	0.72	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,408.35820	1.40836	1,445.94570	1.44595	1,408.358	17.05	0.74	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,535.27170	1.53527	1,571.97890	1.57198	1,535.272	17.34	0.76	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	208.49800	0.20850	221.17060	0.22117	208.498	17.38	0.23	0.00	0	6,702.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	74.45730	0.07446	85.03290	0.08503	74.457	19.70	0.09	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	59.63980	0.05964	70.28600	0.07029	59.640	20.42	0.07	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	48.55280	0.04855	59.08610	0.05909	48.553	21.15	0.06	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	44.07090	0.04407	54.50570	0.05451	44.071	21.51	0.05	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	43.44970	0.04345	53.86780	0.05387	43.450	21.56	0.05	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	18.35900	0.01836	23.66440	0.02366	18.359	21.69	0.03	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.16730	13.16730	13.14340	13.14340		14.76	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	779.33040	0.77933	815.95890	0.81596	779.330	15.44	0.57	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	48.07940	0.04808	56.78130	0.05678	48.079	21.76	0.06	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.16940	13.16940	13.14550	13.14550		14.77	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.22300	13.22300	13.19940	13.19940		14.96	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.23160	13.23160	13.20800	13.20800		15.00	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	791.61100	0.79161	827.91690	0.82792	791.611	15.54	0.54	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	57.64730	0.05765	66.49620	0.06650	57.647	21.83	0.06	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.26810	13.26810	13.24460	13.24460		15.13	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.30030	13.30030	13.27700	13.27700		15.17	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	801.74470	0.80174	837.73050	0.83773	801.745	15.59	0.52	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	68.79470	0.06879	78.34360	0.07834	68.795	21.82	0.07	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.34320	13.34320	13.32010	13.32010		15.36	0.00	333,580.00	25	17,601.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	157.61550	0.15762	174.57750	0.17458	157.615	13.83	0.17	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	210.63420	0.21063	230.52380	0.23052	210.634	13.99	0.21	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	301.52990	0.30153	325.32770	0.32533	301.530	14.21	0.28	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	518.98090	0.51898	550.61160	0.55061	518.981	14.82	0.39	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	582.52680	0.58253	615.40230	0.61540	582.527	15.01	0.42	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	643.92350	0.64392	677.83220	0.67783	643.923	15.18	0.45	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	714.19820	0.71420	749.26130	0.74926	714.198	15.36	0.47	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,150.32180	1.15032	1,188.34540	1.18835	1,150.322	16.43	0.60	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,217.22460	1.21722	1,255.42190	1.25542	1,217.225	16.58	0.62	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,262.53150	1.26253	1,300.81710	1.30082	1,262.531	16.69	0.63	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,285.38650	1.28539	1,323.71170	1.32371	1,285.386	16.74	0.64	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,536.97910	1.53698	1,575.48050	1.57548	1,536.979	17.30	0.68	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,561.23890	1.56124	1,599.73800	1.59974	1,561.239	17.35	0.69	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	292.30000	0.29230	306.99640	0.30700	292.300	18.03	0.25	0.00	0	2,580.00

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	15.12	Call	274.16630		0.27417		288.85190	0.28885	274.166	18.19	0.24	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	174.81980		0.17482		189.46610	0.18947	174.820	19.33	0.16	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	159.02140		0.15902		173.60730	0.17361	159.021	19.77	0.15	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	141.67750		0.14168		156.12230	0.15612	141.678	20.33	0.13	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	128.90730		0.12891		143.19450	0.14319	128.907	20.83	0.12	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	116.45570		0.11646		130.53780	0.13054	116.456	21.39	0.11	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	115.00070		0.11500		129.05520	0.12906	115.001	21.47	0.10	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	113.92750		0.11393		127.96160	0.12796	113.928	21.52	0.10	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	112.52710		0.11253		126.53340	0.12653	112.527	21.59	0.10	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	68.61610		0.06862		77.73030	0.07773	68.616	21.79	0.07	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.35180		13.35180		13.32860	13.32860		15.38	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	808.77880		0.80878		844.68520	0.84469	808.779	15.62	0.50	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	73.48800		0.07349		83.33480	0.08333	73.488	21.80	0.07	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.46230		13.46230		13.43980	13.43980		15.59	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.46650		13.46650		13.44400	13.44400		15.59	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.53320		13.53320		13.51120	13.51120		15.74	0.00	0.00	0	170.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	553.05940		0.55306		584.13670	0.58414	553.059	14.93	0.37	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	369.35450		0.36935		387.25770	0.38726	369.354	18.46	0.27	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.61180		13.61180		13.59030	13.59030		15.95	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,905.53400		1.90553		1,947.65440	1.94765	1,905.534	17.88	0.66	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	378.48380		0.37848		398.64070	0.39864	378.484	18.88	0.26	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.64580		13.64580		13.62450	13.62450		16.07	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.65430		13.65430		13.63310	13.63310		16.08	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.72660		13.72660		13.70580	13.70580		16.22	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	942.61510		0.94262		984.28300	0.98428	942.615	16.14	0.45	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			13.84560		13.84560		13.82560	13.82560		16.49	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.92010		13.92010		13.90040	13.90040		16.59	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.04120		14.04120		14.02240	14.02240		16.80	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.10710		14.10710		14.08870	14.08870		16.87	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.23680		14.23680		14.21910	14.21910		17.03	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.30700		14.30700		14.28970	14.28970		17.08	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.95080		12.95080		12.92640	12.92640		14.19	0.00	12,950.80	1	543.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.14790		13.14790		13.12390	13.12390		14.71	0.00	0.00	0	7.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.34320		13.34320		13.32010	13.32010		15.36	0.00	0.00	0	4.00
£ / R	On 31/03/2017	Any day expiry			15.81250		15.81250		15.77350	15.77350		13.25	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			15.85350		15.85350		15.81550	15.81550		13.40	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			15.89000		15.89000		15.85300	15.85300		13.67	0.00	0.00	0	204.00
£ / R	On 28/04/2017	Any day expiry			15.89920		15.89920		15.86210	15.86210		13.82	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.05650		16.05650		16.01720	16.01720		14.67	0.00	44,348,053.00	2,762	58,581.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.34400		16.34400		16.30500	16.30500		15.16	0.00	0.00	0	1,764.00
£ / R	On 18/12/2017	Foreign Exchange Future			16.63460		16.63460		16.59710	16.59710		14.84	0.00	0.00	0	8,202.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 19/06/2017		Foreign Exchange Future	0.11527	0.11527		0.11457	0.11457		15.92	0.00	0.00	0	3,804.00
¥ / R	On 18/09/2017		Foreign Exchange Future	0.11756	0.11756		0.11686	0.11686		14.15	0.00	0.00	0	0.00
¥ / R	On 18/12/2017		Foreign Exchange Future	0.11993	0.11993		0.11921	0.11921		11.98	0.00	0.00	0	0.00
€ / R	On 31/03/2017		Any day expiry	13.74130	13.74130		13.70110	13.70110		11.66	0.00	0.00	0	9.00
€ / R	On 13/04/2017		Any day expiry	13.78140	13.78140		13.74170	13.74170		11.82	0.00	0.00	0	45.00
€ / R	On 28/04/2017		Any day expiry	13.80260	13.80260		13.76350	13.76350		11.82	0.00	0.00	0	5.00
€ / R	On 19/06/2017		Foreign Exchange Future	13.97960	13.97960		13.93840	13.93840		13.63	0.00	86,016,478.80	6,153	93,531.00
€ / R	On 18/09/2017		Foreign Exchange Future	14.26150	14.26150		14.21920	14.21920		13.92	0.00	0.00	0	7,347.00
€ / R	On 18/12/2017		Foreign Exchange Future	14.54800	14.54800		14.50650	14.50650		14.55	0.00	0.00	0	1,495.00
€ / R	On 18/12/2017	14.00	Put	449.45640	0.44946		476.87130	0.47687	449.456	13.93	0.35	0.00	0	18,000.00
€ / R	On 18/12/2017	16.39	Call	275.73630	0.27574		280.76690	0.28077	275.736	17.13	0.23	0.00	0	18,000.00
€ / R	On 19/03/2018		Foreign Exchange Future	14.84060	14.84060		14.79990	14.79990		14.94	0.00	0.00	0	0.00
10Y STND	On 17/12/2025		Interest Rate Swap	96.04422	96.04422		96.21415	96.21415			0.00	0.00	0	0.00
10Y STND	On 16/03/2026		Interest Rate Swap	93.07154	93.07154		93.25735	93.25735			0.00	0.00	0	0.00
10Y STND	On 15/06/2026		Interest Rate Swap	91.82226	91.82226		92.02040	92.02040			0.00	0.00	0	0.00
10Y STND	On 21/09/2026		Interest Rate Swap	93.95304	93.95304		94.15912	94.15912			0.00	0.00	0	0.00
10Y STND	On 21/12/2026		Interest Rate Swap	97.67800	97.67800		97.88688	97.88688			0.00	0.00	0	0.00
10Y STND	On 15/03/2027		Interest Rate Swap	96.24843	96.24843		96.46393	96.46393			0.00	0.00	0	0.00
10Y STND	On 21/06/2027		Interest Rate Swap	98.28462	98.28462		98.50128	98.50128			0.00	0.00	0	0.00
1Y STND	On 15/06/2017		Interest Rate Swap	99.60709	99.60709		99.60709	99.60709			0.00	0.00	0	0.00
1Y STND	On 21/09/2017		Interest Rate Swap	99.60243	99.60243		99.60556	99.60556			0.00	0.00	0	0.00
1Y STND	On 21/12/2017		Interest Rate Swap	99.80229	99.80229		99.81098	99.81098			0.00	0.00	0	0.00
1Y STND	On 15/03/2018		Interest Rate Swap	99.75051	99.75051		99.76515	99.76515			0.00	0.00	0	0.00
1Y STND	On 21/06/2018		Interest Rate Swap	99.93138	99.93138		99.95394	99.95394			0.00	0.00	0	0.00
2Y STND	On 18/12/2017		Interest Rate Swap	99.82634	99.82634		99.83526	99.83526			0.00	0.00	0	0.00
2Y STND	On 16/03/2018		Interest Rate Swap	99.03432	99.03432		99.04900	99.04900			0.00	0.00	0	0.00
2Y STND	On 15/06/2018		Interest Rate Swap	98.61639	98.61639		98.63849	98.63849			0.00	0.00	0	0.00
2Y STND	On 21/09/2018		Interest Rate Swap	98.59427	98.59427		98.62569	98.62569			0.00	0.00	0	0.00
2Y STND	On 21/12/2018		Interest Rate Swap	99.01000	99.01000		99.05000	99.05000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019		Interest Rate Swap	99.43160	99.43160		99.49530	99.49530			0.00	0.00	0	0.00
2Y STND	On 21/06/2019		Interest Rate Swap	99.87195	99.87195		99.95021	99.95021			0.00	0.00	0	0.00
5Y STND	On 17/12/2020		Interest Rate Swap	96.75182	96.75182		96.87265	96.87265			0.00	0.00	0	0.00
5Y STND	On 16/03/2021		Interest Rate Swap	96.02767	96.02767		96.15722	96.15722			0.00	0.00	0	0.00
5Y STND	On 15/06/2021		Interest Rate Swap	95.27615	95.27615		95.41306	95.41306			0.00	0.00	0	0.00
5Y STND	On 21/09/2021		Interest Rate Swap	95.51068	95.51068		95.65377	95.65377			0.00	0.00	0	0.00
5Y STND	On 21/12/2021		Interest Rate Swap	97.73387	97.73387		97.87965	97.87965			0.00	0.00	0	51.00
5Y STND	On 15/03/2022		Interest Rate Swap	97.89623	97.89623		98.04507	98.04507			0.00	0.00	0	0.00
5Y STND	On 21/06/2022		Interest Rate Swap	99.11334	99.11334		99.26708	99.26708			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	533.99800		533.99800		533.26200	533.26200			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	544.20300		544.20300		543.45500	543.45500			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	554.91400		554.91400		554.14700	554.14700			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	619.87400		619.87400		618.53100	618.53100			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	631.72100		631.72100		630.35400	630.35400			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	644.15500		644.15500		642.75600	642.75600			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	565.23800		565.23800		563.54300	563.54300			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	576.04000		576.04000		574.31500	574.31500			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	587.37800		587.37800		585.61500	585.61500			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.95490	9.95490		9.91470	9.91470			10.76	0.00	2,528,544.60	254	26,922.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.09140	10.09140		10.05060	10.05060			11.17	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.22820	10.22820		10.18750	10.18750			11.42	0.00	0.00	0	4,400.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.71910	9.71910		9.72830	9.72830			12.02	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.88170	9.88170		9.89170	9.89170			12.50	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.04550	10.04550		10.05670	10.05670			12.59	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.05720	13.05720		13.05460	13.05460			13.73	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.33690	13.33690		13.33580	13.33580			14.28	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.62350	13.62350		13.62350	13.62350			15.11	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.86690	1.86690		1.86770	1.86770			13.14	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.88170	1.88170		1.88280	1.88280			13.91	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.89600	1.89600		1.89720	1.89720			13.87	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.85950	1.85950		1.86110	1.86110			13.41	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.88740	1.88740		1.88210	1.88210			13.53	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	10.21194		79.75601		10.25843	79.45038			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.28300		81.28020		10.33094	80.96913			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.35244		79.08721		10.40206	78.76934			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	10.34286		83.93752		10.38941	83.58286			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.41225		85.54158		10.46020	85.18062			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.47897		82.96347		10.52856	82.59464			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	563.01800		563.01800		561.32600	561.32600			0.00	0.00	0	396.00
GOVI	On 03/08/2017	GOVI	573.77700		573.77700		572.05600	572.05600			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	585.07100		585.07100		583.31100	583.31100			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.67110		1.67110		1.66760	1.66760		13.50	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.69800		1.69800		1.69460	1.69460		14.45	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.72410		1.72410		1.72080	1.72080		14.60	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.35615		129.35615		129.35899	129.35899			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	130.50756		130.50756		130.51080	130.51080			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.10564		133.10564		133.10830	133.10830			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	100.74824		100.74824		100.85808	100.85808			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	106.50976		106.50976		106.51191	106.51191			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	108.56544		108.56544		108.56802	108.56802			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	109.63640		109.63640		109.63855	109.63855			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	133.83864		133.83864		133.84172	133.84172			0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future	134.90838		134.90838		134.91169	134.91169			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	137.59411		137.59411		137.59699	137.59699			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	131.88615		131.88615		131.88889	131.88889			0.00	0.00	0	20,133.00
I2046	On 03/08/2017	Bond Future	134.43149		134.43149		134.43479	134.43479			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	135.50355		135.50355		135.50605	135.50605			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		142.39549	142.39549		142.72872	142.72872			0.00	0.00	0	24,054.00
I2050	On 03/08/2017	Bond Future		143.46499	143.46499		143.80522	143.80522			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		146.32118	146.32118		146.66724	146.66724			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		252.03600	252.03600		252.12800	252.12800			0.00	0.00	0	925.00
IGOV	On 03/08/2017	Index Future		256.90100	256.90100		256.99500	256.99500			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		262.01500	262.01500		262.10900	262.10900			0.00	0.00	0	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
JIBAR FUTURE	On 20/03/2019	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		0.12360	0.12360		0.12340	0.12340			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12210	0.12210		0.12320	0.12320			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12100	0.12100		0.12320	0.12320			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.05200	9.05200		9.00290	9.00290		10.99	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.17130	9.17130		9.12250	9.12250		11.38	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.29080	9.29080		9.24220	9.24220		12.05	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.25520	1.25520		1.25550	1.25550			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.26930	1.26930		1.27020	1.27020			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.28520	1.28520		1.28620	1.28620			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.23980	1.23980		1.23910	1.23910			0.00	0.00	0	4,138.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.24310	1.24310		1.24240	1.24240			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.24670	1.24670		1.24600	1.24600			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.07940	1.07940		1.07830	1.07830			0.00	28,139,958.00	26,070	45,375.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.08470	1.08470		1.08350	1.08350			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future		1.09030	1.09030		1.08910	1.08910			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future		8.51367	116.85751		8.54976	116.60430		8.13	0.00	323,461,587.68	2,768	111,072.00

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	1,112.95000		1.11295		1,017.67000	1.01767	1,112.950	8.01	0.45	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	2,110.32000		2.11032		1,961.79000	1.96179	2,110.320	8.11	0.65	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	376.15000		0.37615		437.96000	0.43796	376.150	8.24	0.19	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	363.42000		0.36342		423.70000	0.42370	363.420	8.24	0.19	56,966,388.12	2,609	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	143.79000		0.14379		173.68000	0.17368	143.790	8.39	0.09	26,413,902.18	2,609	5,209.00
R186	On 03/08/2017	Bond Future			8.54505		113.78781		8.58254	113.53035		8.41	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,458.80000		1.45880		1,559.76000	1.55976	1,458.800	8.47	0.35	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	613.15000		0.61315		666.71000	0.66671	613.150	8.77	0.18	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	461.80000		0.46180		504.75000	0.50475	461.800	8.86	0.14	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.56762		116.02780		8.60682	115.76427		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			301.09497		301.09497		301.18740	301.18740			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			299.95386		299.95386		300.04871	300.04871			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			305.92530		305.92530		306.02064	306.02064			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			247.83702		247.83702		247.84242	247.84242			0.00	0.00	0	33,757.00
R202	On 03/08/2017	Bond Future			248.92748		248.92748		248.93349	248.93349			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			253.88318		253.88318		253.88793	253.88793			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			8.06530		100.01626		8.10142	99.85287		5.83	0.00	0.00	0	19,233.00
R2023	On 03/08/2017	Bond Future			8.07981		101.92761		8.11782	101.76161		5.63	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.08782		100.00211		8.12823	99.83198		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			7.13535		101.56376		7.15803	101.55582		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			8.90207		95.35479		8.93811	95.09674			0.00	0.00	0	32,136.00
R2030	On 03/08/2017	Bond Future			8.94224		93.17034		8.97945	92.90781			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			8.97133		95.00453		9.00988	94.73607			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			9.03595		94.49813		9.07194	94.22056		11.83	0.00	356,068,953.84	3,768	22,897.00
R2032	On 03/08/2017	Bond Future			9.07431		96.30399		9.11136	96.02167		11.76	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.10781		94.04080		9.14615	93.75207		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		9.19129	98.91798		9.23232	98.56992			0.00	0.00	0	8,250.00
R2035	On 03/08/2017	Bond Future		9.23069	100.80832		9.27290	100.45412			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.26760	98.29011		9.31120	97.92802			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		9.27378	95.32860		9.31994	94.93769		13.37	0.00	0.00	0	52,467.00
R2037	On 03/08/2017	Bond Future		9.31779	92.89322		9.36528	92.49531		13.93	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.35213	94.72210		9.40109	94.31546		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		7.36740	103.99047		7.39396	103.95035		1.23	0.00	0.00	0	27,359.00
R204	On 03/08/2017	Bond Future		7.29557	101.93747		7.32687	101.89709		1.24	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.13215	103.94413		7.17157	103.90207		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		9.28311	99.74911		9.32924	99.32608		14.03	0.00	0.00	0	9,280.00
R2040	On 03/08/2017	Bond Future		9.32583	97.14786		9.37327	96.71715		14.63	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.35915	99.06046		9.40801	98.62042		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		9.31755	96.78683		9.36366	96.35808		14.74	0.00	0.00	0	22,991.00
R2044	On 03/08/2017	Bond Future		9.35926	94.25412		9.40664	93.81761		15.38	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.39190	96.10976		9.44065	95.66386		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		9.29457	96.13862		9.34566	95.64939		15.34	0.00	0.00	0	72,762.00
R2048	On 03/08/2017	Bond Future		9.33081	97.97590		9.38324	97.47782		15.30	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future		9.36475	95.46533		9.41869	94.95662		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		7.54484	101.56276		7.57104	101.50038		2.22	0.00	176,922,327.92	1,742	76,168.00
R207	On 03/08/2017	Bond Future		7.52651	99.86041		7.55545	99.79735		2.25	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19 Call	1,550.53000	1.55053	1,498.90000	1.49890	1,550.530		2.33	0.84	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.46357	101.82624		7.49649	101.76105		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		7.68721	97.60592		7.71831	97.50493		3.59	0.00	0.00	0	23,301.00
R208	On 03/08/2017	Bond Future		7.68153	99.47123		7.71489	99.36878		3.59	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future		7.65708	98.02645		7.69349	97.92114		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			9.17477		74.62963		9.22080	74.30297		13.82	0.00	0.00	0	62,439.00
R209	On 04/05/2017	Bond Future	8.93	Call	766.52000		0.76652		678.29000	0.67829	766.520	13.63	0.33	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,006.14000		1.00614		1,149.23000	1.14923	1,006.140	13.90	0.38	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	424.36000		0.42436		503.62000	0.50362	424.360	14.19	0.19	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.21106		76.05589		9.25830	75.72337		13.84	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.24312		74.40225		9.29175	74.06257		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			186.95878		186.95878		186.96285	186.96285			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			190.56723		190.56723		190.57197	190.57197			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			191.92909		191.92909		191.93292	191.93292			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			149.23995		149.23995		149.24349	149.24349			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.07058		150.07058		150.07454	150.07454			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.05822		153.05822		153.06154	153.06154			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			8.93876		86.10720		8.97468	85.85623		11.51	0.00	0.00	0	44,651.00
R213	On 03/08/2017	Bond Future			8.97291		87.75273		9.00989	87.49739		11.49	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.00435		85.92872		9.04260	85.66762		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			9.23888		75.02560		9.28487	74.68125		14.67	0.00	0.00	0	34,975.00
R214	On 03/08/2017	Bond Future			9.27372		76.45937		9.32088	76.10883		14.67	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.30626		74.66674		9.35476	74.30864		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	21,784.79000		21,784.79000	21,737.26000	21,737.26000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.24600		9.24600	9.22470	9.22470			11.60	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.48750		3.48750	3.46490	3.46490			14.27	0.00	0.00	0	19,800.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.31340		1.31340	1.31480	1.31480				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.29400		1.29400	1.30630	1.30630				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.27370		1.27370	1.27650	1.27650				0.00	0.00	0	0.00

Total for Derivatives : **2,337,934,474.12** **173,569** **2,867,463.00**

Grand Total: **2,337,934,474.12** **173,569** **2,867,463.00**