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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 21/12/2016

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 21/12/2016	Any day expiry	13.95050	13.95050		14.05390	14.05390		27.23	0.00	10,044,360.00	720	0.00	
\$ / R	On 28/12/2016	Any day expiry	13.96260	13.96260		14.06080	14.06080		17.01	0.00	0.00	0	0.00	
\$ / R	On 29/12/2016	Any day expiry	13.96340	13.96340		14.06220	14.06220		17.03	0.00	0.00	0	0.00	
\$ / R	On 04/01/2017	Any day expiry	13.96800	13.96800		14.07250	14.07250		16.32	0.00	0.00	0	2,250.00	
\$ / R	On 11/01/2017	Any day expiry	13.99110	13.99110		14.09590	14.09590		17.45	0.00	0.00	0	50.00	
\$ / R	On 13/01/2017	Any day expiry	13.99760	13.99760		14.10260	14.10260		17.76	0.00	0.00	0	390.00	
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	224.63430	0.22463	191.93880	0.19194	224.634	17.70	0.46	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	2.96840	0.00297	7.52170	0.00752	2.968	24.51	0.01	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry	14.01080	14.01080		14.11600	14.11600		17.70	0.00	14,036,300.00	1,000	1,600.00	
\$ / R	On 18/01/2017	Any day expiry	14.01410	14.01410		14.11930	14.11930		17.82	0.00	0.00	0	0.00	
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	177.25340	0.17725	225.91960	0.22592	177.253	18.62	0.37	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry	14.02070	14.02070		14.12600	14.12600		18.01	0.00	0.00	0	184.00	
\$ / R	On 23/01/2017	Any day expiry	14.03060	14.03060		14.13600	14.13600		17.98	0.00	0.00	0	70.00	
\$ / R	On 25/01/2017	Any day expiry	14.03660	14.03660		14.14210	14.14210		18.13	0.00	0.00	0	0.00	
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	349.96370	0.34996	306.60180	0.30660	349.964	18.26	0.52	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	15.85380	0.01585	23.35310	0.02335	15.854	22.56	0.04	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 27/01/2017	Any day expiry			14.04210	14.04210		14.14770	14.14770		18.24	0.00	0.00	0	1,289.00
\$ / R	13.80	Put	On 27/01/2017	Any day expiry	211.48720	0.21149	183.95750	0.18396	211.487	17.99	0.37	0.00	0	1,000.00			
\$ / R	14.41	Call	On 27/01/2017	Any day expiry	192.89800	0.19290	239.41510	0.23942	192.898	19.16	0.35	0.00	0	1,000.00			
\$ / R			On 30/01/2017	Any day expiry	14.05040	14.05040	14.18100	14.18100		18.12	0.00	55,320,081.00	3,901	3,901.00			
\$ / R			On 31/01/2017	Any day expiry	14.05320	14.05320	14.15890	14.15890		18.18	0.00	0.00	0	2,339.00			
\$ / R	14.15	Put	On 31/01/2017	Any day expiry	397.87750	0.39788	352.70180	0.35270	397.878	18.42	0.53	0.00	0	210.00			
\$ / R	15.07	Call	On 31/01/2017	Any day expiry	82.25570	0.08226	106.21560	0.10622	82.256	20.64	0.16	0.00	0	210.00			
\$ / R			On 17/02/2017	Any day expiry	14.10000	14.10000	14.20630	14.20630		18.49	0.00	0.00	0	340.00			
\$ / R	14.32	Put	On 17/02/2017	Any day expiry	547.49670	0.54750	500.36050	0.50036	547.497	18.97	0.57	0.00	0	1,500.00			
\$ / R	15.03	Call	On 17/02/2017	Any day expiry	147.31030	0.14731	181.59050	0.18159	147.310	20.48	0.23	0.00	0	1,500.00			
\$ / R			On 27/02/2017	Any day expiry	14.12710	14.12710	14.23360	14.23360		18.58	0.00	0.00	0	5,745.00			
\$ / R			On 28/02/2017	Any day expiry	14.12980	14.12980	14.23620	14.23620		18.62	0.00	0.00	0	720.00			
\$ / R			On 01/03/2017	Any day expiry	14.13240	14.13240	14.23890	14.23890		18.66	0.00	0.00	0	0.00			
\$ / R			On 13/03/2017	Foreign Exchange Future	14.16410	14.16410	14.27080	14.27080		18.78	0.00	445,064,350.20	31,422	455,138.00			
\$ / R	12.20	Put	On 13/03/2017	Foreign Exchange Future	27.56060	0.02756	26.92950	0.02693	27.561	19.55	0.05	0.00	0	250.00			
\$ / R	12.50	Put	On 13/03/2017	Foreign Exchange Future	41.48500	0.04149	39.94970	0.03995	41.485	18.62	0.07	0.00	0	1,500.00			
\$ / R	13.00	Put	On 13/03/2017	Foreign Exchange Future	93.82790	0.09383	83.90560	0.08391	93.828	17.90	0.15	0.00	0	95,797.00			
\$ / R	13.03	Put	On 13/03/2017	Foreign Exchange Future	99.03330	0.09903	88.65340	0.08865	99.033	17.90	0.15	0.00	0	1,000.00			
\$ / R	13.10	Put	On 13/03/2017	Foreign Exchange Future	112.02200	0.11202	100.51920	0.10052	112.022	17.92	0.17	0.00	0	4,800.00			
\$ / R	13.25	Put	On 13/03/2017	Foreign Exchange Future	144.06840	0.14407	129.90310	0.12990	144.068	17.95	0.20	0.00	0	100.00			
\$ / R	13.50	Put	On 13/03/2017	Foreign Exchange Future	212.46000	0.21246	192.08180	0.19208	212.460	18.06	0.27	0.00	0	2,000.00			
\$ / R	13.65	Call	On 13/03/2017	Foreign Exchange Future	779.34190	0.77934	860.75530	0.86076	779.342	18.22	0.68	0.00	0	2,400.00			
\$ / R	13.70	Call	On 13/03/2017	Foreign Exchange Future	748.60660	0.74861	828.62320	0.82862	748.607	18.28	0.67	0.00	0	1,603.00			
\$ / R	14.00	Call	On 13/03/2017	Foreign Exchange Future	581.87100	0.58187	653.03460	0.65303	581.871	18.61	0.57	0.00	0	501.00			
\$ / R	14.00	Put	On 13/03/2017	Foreign Exchange Future	417.77100	0.41777	382.23460	0.38223	417.771	18.61	0.43	0.00	0	11,320.00			
\$ / R	14.10	Put	On 13/03/2017	Foreign Exchange Future	468.84840	0.46885	430.24330	0.43024	468.848	18.73	0.46	0.00	0	46,000.00			
\$ / R	14.30	Call	On 13/03/2017	Foreign Exchange Future	447.65990	0.44766	507.53900	0.50754	447.660	19.06	0.48	0.00	0	200.00			
\$ / R	14.30	Put	On 13/03/2017	Foreign Exchange Future	583.55990	0.58356	536.73900	0.53674	583.560	19.06	0.52	0.00	0	30,000.00			
\$ / R	14.40	Call	On 13/03/2017	Foreign Exchange Future	410.08370	0.41008	466.79360	0.46679	410.084	19.24	0.45	0.00	0	7,300.00			
\$ / R	14.40	Put	On 13/03/2017	Foreign Exchange Future	645.98370	0.64598	595.99360	0.59599	645.984	19.24	0.55	0.00	0	29,152.00			
\$ / R	14.44	Call	On 13/03/2017	Foreign Exchange Future	395.86420	0.39586	451.32260	0.45132	395.864	19.32	0.43	0.00	0	100.00			
\$ / R	14.44	Put	On 13/03/2017	Foreign Exchange Future	671.76420	0.67176	620.52260	0.62052	671.764	19.32	0.57	0.00	0	100.00			
\$ / R	14.50	Call	On 13/03/2017	Foreign Exchange Future	375.37060	0.37537	428.97220	0.42897	375.371	19.43	0.42	0.00	0	750.00			
\$ / R	14.65	Put	On 13/03/2017	Foreign Exchange Future	814.22460	0.81422	756.62410	0.75662	814.225	19.71	0.62	0.00	0	100.00			
\$ / R	14.91	Call	On 13/03/2017	Foreign Exchange Future	259.78830	0.25979	301.47350	0.30147	259.788	20.20	0.31	0.00	0	1,000.00			
\$ / R	14.96	Call	On 13/03/2017	Foreign Exchange Future	248.38160	0.24838	288.66630	0.28867	248.382	20.29	0.30	0.00	0	3,000.00			
\$ / R	15.00	Call	On 13/03/2017	Foreign Exchange Future	239.61340	0.23961	278.88270	0.27888	239.613	20.37	0.29	0.00	0	506.00			
\$ / R	15.10	Call	On 13/03/2017	Foreign Exchange Future	219.01560	0.21902	255.82740	0.25583	219.016	20.57	0.27	0.00	0	7,300.00			
\$ / R	15.23	Put	On 13/03/2017	Foreign Exchange Future	1,260.76830	1.26077	1,187.86840	1.18787	1,260.768	20.82	0.75	0.00	0	90.00			
\$ / R	15.36	Put	On 13/03/2017	Foreign Exchange Future	1,369.31780	1.36932	1,293.61430	1.29361	1,369.318	21.07	0.78	0.00	0	7,160.00			
\$ / R	15.48	Call	On 13/03/2017	Foreign Exchange Future	155.76980	0.15577	184.35560	0.18436	155.770	21.31	0.20	0.00	0	30,000.00			
\$ / R	15.50	Call	On 13/03/2017	Foreign Exchange Future	153.01490	0.15301	181.21500	0.18122	153.015	21.35	0.20	0.00	0	1,000.00			
\$ / R	15.70	Put	On 13/03/2017	Foreign Exchange Future	1,662.95520	1.66296	1,581.90020	1.58190	1,662.955	21.68	0.83	0.00	0	6,370.00			
\$ / R	15.74	Put	On 13/03/2017	Foreign Exchange Future	1,698.25460	1.69825	1,616.47990	1.61648	1,698.255	21.74	0.83	0.00	0	3,200.00			

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	115.63030		0.11563		139.49990	0.13950	115.630	21.83	0.16	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	95.79350		0.09579		116.42390	0.11642	95.794	22.14	0.13	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	77.94430		0.07794		95.47360	0.09547	77.944	22.48	0.11	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	60.07830		0.06008		74.28960	0.07429	60.078	22.91	0.09	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,633.64650		2.63365	2,538.71430	2,538.71430	2.53871	2,633.647	23.30	0.93	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	38.06780		0.03807		47.80980	0.04781	38.068	23.69	0.06	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	29.82420		0.02982		37.71130	0.03771	29.824	24.31	0.05	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	13.26920		0.01327		18.40970	0.01841	13.269	26.51	0.02	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	13.11550		0.01312		18.30390	0.01830	13.115	26.51	0.02	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	6.73520		0.00674		10.45130	0.01045	6.735	26.51	0.01	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	4.22040		0.00422		6.77890	0.00678	4.220	26.51	0.01	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.28590		0.00029		0.56080	0.00056	0.286	26.51	0.00	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.21210		14.21210		14.31910	14.31910		19.02	0.00	0.00	0	1,561.00
\$ / R	On 11/04/2017	Any day expiry			14.24160		14.24160		14.34900	14.34900		19.08	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.24430		14.24430		14.35170	14.35170		19.08	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	447.79670		0.44780		411.38580	0.41139	447.797	18.73	0.40	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	78.17730		0.07818		91.92090	0.09192	78.177	23.39	0.10	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.24700		14.24700		14.35440	14.35440		19.10	0.00	0.00	0	0.00
\$ / R	On 18/04/2017	Any day expiry			14.26040		14.26040		14.36800	14.36800		19.05	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			14.26850		14.26850		14.37610	14.37610		19.09	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.27920		14.27920		14.38700	14.38700		19.12	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	396.72650		0.39673		363.47910	0.36348	396.727	18.51	0.36	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	539.55760		0.53956		499.00110	0.49900	539.558	18.88	0.43	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	373.15140		0.37315		416.31350	0.41631	373.151	20.31	0.35	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	123.29280		0.12329		142.13610	0.14214	123.293	22.70	0.14	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.42700		14.42700		14.53630	14.53630		19.27	0.00	86,562.00	6	202,441.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	136.15410		0.13615		124.84300	0.12484	136.154	17.75	0.14	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	197.11810		0.19712		179.87430	0.17987	197.118	17.92	0.19	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	470.92270		0.47092		436.25450	0.43625	470.923	18.48	0.35	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	488.90730		0.48891		453.36700	0.45337	488.907	18.53	0.36	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	549.93050		0.54993		511.56290	0.51156	549.931	18.70	0.38	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	604.60770		0.60461		563.84730	0.56385	604.608	18.84	0.41	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	614.84480		0.61484		573.65230	0.57365	614.845	18.86	0.41	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	640.82730		0.64083		598.54870	0.59855	640.827	18.93	0.42	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	667.36450		0.66736		624.00710	0.62401	667.364	18.99	0.43	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	722.07690		0.72208		676.57050	0.67657	722.077	19.12	0.45	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	747.10730		0.74711		807.14940	0.80715	747.107	19.34	0.51	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,067.47970		1.06748	1,010.14750	1,010.14750	1.01015	1,067.480	19.87	0.56	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	458.95910		0.45896		500.81740	0.50082	458.959	20.59	0.35	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,508.20910		1.50821	1,439.07780	1,439.07780	1.43908	1,508.209	20.74	0.66	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	375.48060		0.37548		411.21640	0.41122	375.481	21.16	0.30	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,728.48060		1.72848	1,654.91640	1,654.91640	1.65492	1,728.481	21.16	0.70	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	361.98550		0.36199		396.68420	0.39668	361.986	21.26	0.29	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	360.09870		0.36010		394.65650	0.39466	360.099	21.28	0.29	0.00	0	30,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	333.71950		0.33372		367.41120	0.36741	333.719	21.45	0.27	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	315.82400		0.31582		348.18680	0.34819	315.824	21.57	0.26	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	298.92540		0.29893		330.00100	0.33000	298.925	21.68	0.25	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	289.24370		0.28924		319.56810	0.31957	289.244	21.75	0.24	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	223.98670		0.22399		249.01770	0.24902	223.987	22.30	0.19	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	115.48120		0.11548		128.40710	0.12841	115.481	24.39	0.10	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	95.66190		0.09566		106.20940	0.10621	95.662	25.25	0.09	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	49.71980		0.04972		57.65670	0.05766	49.720	25.51	0.05	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.48890		14.48890		14.59870	14.59870		19.32	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	547.07640		0.54708		510.11780	0.51012	547.076	18.63	0.37	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	158.03490		0.15803		174.10440	0.17410	158.035	23.93	0.13	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.51310		14.51310		14.62310	14.62310		19.32	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.67190		14.67190		14.78320	14.78320		19.36	0.00	0.00	0	5,842.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	187.12180		0.18712		170.14970	0.17015	187.122	17.23	0.15	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	254.22600		0.25423		233.07490	0.23307	254.226	17.66	0.19	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	380.26830		0.38027		356.56820	0.35657	380.268	18.12	0.26	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	508.14680		0.50815		479.33560	0.47934	508.147	18.34	0.31	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	512.13390		0.51213		483.17860	0.48318	512.134	18.34	0.31	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	725.18500		0.72519		684.46940	0.68447	725.185	18.83	0.39	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	777.67010		0.77767		735.20200	0.73520	777.670	18.95	0.41	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	859.79580		0.85980		814.73000	0.81473	859.796	19.14	0.43	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	481.86800		0.48187		520.16330	0.52016	481.868	21.48	0.31	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	410.65510		0.41066		444.29780	0.44430	410.655	21.92	0.27	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	379.59920		0.37960		411.12320	0.41112	379.599	22.15	0.25	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	375.17800		0.37518		406.39680	0.40640	375.178	22.18	0.25	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	266.72020		0.26672		287.21730	0.28722	266.720	23.45	0.18	0.00	0	3,099.00
\$ / R	On 23/10/2017	Any day expiry			14.76520		14.76520		14.87720	14.87720		19.42	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.91400		14.91400		15.02740	15.02740		19.50	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	410.11710		0.41012		383.26140	0.38326	410.117	17.93	0.24	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	663.42120		0.66342		631.35390	0.63135	663.421	18.46	0.33	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	703.79890		0.70380		670.53560	0.67054	703.799	18.52	0.34	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	731.44720		0.73145		697.39450	0.69739	731.447	18.57	0.35	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	746.28820		0.74629		711.03980	0.71104	746.288	18.61	0.36	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	914.00910		0.91401		870.52420	0.87052	914.009	19.00	0.40	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	930.57850		0.93058		886.60030	0.88660	930.579	19.04	0.41	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	671.51020		0.67151		713.44090	0.71344	671.510	21.38	0.35	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	616.12360		0.61612		655.10620	0.65511	616.124	21.68	0.33	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	559.20100		0.55920		595.04670	0.59505	559.201	22.01	0.30	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	552.33960		0.55234		587.79770	0.58780	552.340	22.06	0.30	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	547.25690		0.54726		582.42690	0.58243	547.257	22.09	0.30	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	540.57160		0.54057		575.36650	0.57537	540.572	22.13	0.29	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	426.71260		0.42671		451.88350	0.45188	426.713	23.09	0.24	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.15980		15.15980		15.27690	15.27690		20.06	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.40610		15.40610		15.52670	15.52670		20.43	0.00	0.00	0	70.00

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 18/06/2018	Foreign Exchange Future	13.64	Put	626.84330		0.62684	597.05000	0.59705	626.843	18.83	0.26	0.00	0	70,530.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.16410		14.16410	14.27080	14.27080		18.78	0.00	0.00	0	520.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.42700		14.42700	14.53630	14.53630		19.27	0.00	0.00	0	54.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.67190		14.67190	14.78320	14.78320		19.36	0.00	0.00	0	0.00	
£ / R	On 06/01/2017	Any day expiry			17.31420		17.31420	17.36390	17.36390		21.82	0.00	0.00	0	0.00	
£ / R	On 31/01/2017	Any day expiry			17.43010		17.43010	17.47910	17.47910		20.47	0.00	0.00	0	30.00	
£ / R	On 28/02/2017	Any day expiry			17.53560		17.53560	17.58480	17.58480		20.20	0.00	0.00	0	48.00	
£ / R	On 13/03/2017	Foreign Exchange Future			17.58260		17.58260	17.63200	17.63200		20.21	0.00	3,094,537.60	176	44,178.00	
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	968.60380		0.96860	1,000.42910	1.00043	968.604	19.44	0.66	0.00	0	500.00	
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	366.95040		0.36695	382.17370	0.38217	366.950	21.60	0.33	0.00	0	1,200.00	
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	262.15850		0.26216	273.90500	0.27390	262.158	22.36	0.25	0.00	0	600.00	
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	61.24550		0.06125	65.38460	0.06538	61.246	24.52	0.07	0.00	0	1,200.00	
£ / R	On 31/03/2017	Any day expiry			17.64980		17.64980	17.69950	17.69950		20.10	0.00	0.00	0	89.00	
£ / R	On 25/04/2017	Any day expiry			17.74610		17.74610	17.79630	17.79630		19.79	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			17.95090		17.95090	18.00180	18.00180		19.46	0.00	0.00	0	32,002.00	
£ / R	On 18/09/2017	Foreign Exchange Future			18.29980		18.29980	18.35180	18.35180		18.91	0.00	0.00	0	17.00	
£ / R	On 18/12/2017	Foreign Exchange Future			18.65090		18.65090	18.70400	18.70400		18.66	0.00	0.00	0	5,698.00	
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12119		0.12119	0.12133	0.12133		17.69	0.00	0.00	0	320.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12403		0.12403	0.12418	0.12418		18.05	0.00	0.00	0	3,761.00	
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12675		0.12675	0.12691	0.12691		23.54	0.00	0.00	0	0.00	
€ / R	On 23/01/2017	Any day expiry			14.67930		14.67930	14.69590	14.69590		16.91	0.00	0.00	0	349.00	
€ / R	On 25/01/2017	Any day expiry			14.68740		14.68740	14.70410	14.70410		17.02	0.00	0.00	0	67.00	
€ / R	On 31/01/2017	Any day expiry			14.70900		14.70900	14.72580	14.72580		17.02	0.00	0.00	0	12.00	
€ / R	On 24/02/2017	Any day expiry			14.79490		14.79490	14.81210	14.81210		17.33	0.00	0.00	0	2,000.00	
€ / R	On 28/02/2017	Any day expiry			14.80870		14.80870	14.82580	14.82580		17.33	0.00	0.00	0	35.00	
€ / R	On 13/03/2017	Foreign Exchange Future			14.85330		14.85330	14.87040	14.87040		17.56	0.00	46,193,763.00	3,110	87,586.00	
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	246.56040		0.24656	252.98100	0.25298	246.560	17.15	0.31	0.00	0	1,000.00	
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	518.14920		0.51815	540.83580	0.54084	518.149	17.52	0.53	0.00	0	500.00	
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	168.52220		0.16852	183.12910	0.18313	168.522	19.44	0.22	0.00	0	680.00	
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	51.24010		0.05124	59.62670	0.05963	51.240	20.99	0.08	0.00	0	1,000.00	
€ / R	On 15/03/2017	Any day expiry			14.86010		14.86010	14.87730	14.87730		17.62	0.00	0.00	0	0.00	
€ / R	On 31/03/2017	Any day expiry			14.91670		14.91670	14.93400	14.93400		17.77	0.00	0.00	0	7.00	
€ / R	On 19/06/2017	Foreign Exchange Future			15.20340		15.20340	15.22180	15.22180		17.99	0.00	63,626,229.00	4,185	79,717.00	
€ / R	On 18/09/2017	Foreign Exchange Future			15.53840		15.53840	15.55740	15.55740		18.23	0.00	0.00	0	1,156.00	
€ / R	On 18/12/2017	Foreign Exchange Future			15.87920		15.87920	15.90020	15.90020		18.42	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			99.24451		99.24451	99.38642	99.38642			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			96.40420		96.40420	96.54946	96.54946			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			95.25105		95.25105	95.39978	95.39978			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			97.40486		97.40486	97.55615	97.55615			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
10Y STND	On 21/12/2026	Interest Rate Swap	101.10690		101.10690		101.25712	101.25712			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.00270		100.00270		100.00270	100.00270			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.62045		99.62045		99.62625	99.62625			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.66349		99.66349		99.67668	99.67668			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.93415		99.93415		99.95391	99.95391			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.95911		99.95911		99.97749	99.97749			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.26278		99.26278		99.28774	99.28774			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.95225		98.95225		98.98387	98.98387			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.04632		99.04632		99.08690	99.08690			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.57000		99.57000		99.62000	99.62000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.22369		98.22369		98.29898	98.29898			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.60525		97.60525		97.68302	97.68302			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.95560		96.95560		97.03692	97.03692			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.28165		97.28165		97.36755	97.36755			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.57081		99.57081		99.65756	99.65756			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	510.79200		510.79200		510.59400	510.59400			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	520.65700		520.65700		520.45900	520.45900			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	531.03300		531.03300		530.83100	530.83100			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	589.14600		589.14600		588.75500	588.75500			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	600.52500		600.52500		600.13000	600.13000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	612.49200		612.49200		612.09000	612.09000			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	535.12800		535.12800		534.74700	534.74700			0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future	545.46400		545.46400		545.07800	545.07800			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	556.33400		556.33400		555.94100	555.94100			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.26170		10.26170		10.30200	10.30200		13.89	0.00	0.00	0	19,208.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.42910		10.42910		10.47080	10.47080		14.14	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.58680		10.58680		10.62950	10.62950		14.40	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.74320		10.74320		10.78810	10.78810		14.58	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.59520		10.59520		10.66260	10.66260		15.84	0.00	0.00	0	229.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.80390		10.80390		10.87290	10.87290		16.08	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.99930		10.99930		11.07020	11.07020		15.93	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.90910		13.90910		13.92610	13.92610		18.09	0.00	0.00	0	1,396.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.25680		14.25680		14.27430	14.27430		18.84	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.58990		14.58990		14.60780	14.60780		19.22	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
CNH / R	On 13/03/2017	Foreign Exchange Future		2.01520	2.01520		2.02430	2.02430		17.24	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.03310	2.03310		2.04140	2.04140		17.55	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		2.05080	2.05080		2.05890	2.05890		18.00	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.00080	2.00080		2.00300	2.00300		16.78	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.04890	2.04890		2.05140	2.05140		17.05	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		10.59571	79.03614		10.61085	78.94072			0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future		10.67830	76.76873		10.69378	76.67251			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.75453	78.29884		10.77045	78.20115			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 02/02/2017	Bond Future		10.72328	83.18076		10.73304	83.11035			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.80539	80.52439		10.81532	80.45374			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.88026	82.12957		10.89044	82.05803			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 02/02/2017	GOVI		533.02700	533.02700		532.62600	532.62600			0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI		543.32200	543.32200		542.91600	542.91600			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		554.14900	554.14900		553.73600	553.73600			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.82500	1.82500		1.83740	1.83740		18.53	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.85820	1.85820		1.87040	1.87040		18.40	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.88830	1.88830		1.90060	1.90060		18.72	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		127.13395	127.13395		127.19579	127.19579			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future		129.59681	129.59681		129.66155	129.66155			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		130.85338	130.85338		130.92026	130.92026			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
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future	105.82878		105.82878		105.87853	105.87853			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	106.83908		106.83908		106.89105	106.89105			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	108.97433		108.97433		109.02803	109.02803			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 02/02/2017	Bond Future	130.66014		130.66014		130.72345	130.72345			0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	133.19152		133.19152		133.25748	133.25748			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	134.35314		134.35314		134.42149	134.42149			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 02/02/2017	Bond Future	132.77074		132.77074		132.83482	132.83482			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	133.81375		133.81375		133.88080	133.88080			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	136.48834		136.48834		136.55717	136.55717			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future	139.28590		139.28590		139.35230	139.35230			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future	141.98394		141.98394		142.05348	142.05348			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	143.15870		143.15870		143.23065	143.23065			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 02/02/2017	Index Future	247.42700		247.42700		247.45100	247.45100			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future	252.22100		252.22100		252.24700	252.24700			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	257.26200		257.26200		257.28900	257.28900			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	671.88600		671.88600		671.91900	671.91900			0.00	0.00	0	157.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	231,575,000.00	10,000	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.39000		92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.62000		92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.64000		92.36000		7.64000	92.36000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13640		0.13640		0.13750	0.13750			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13550		0.13550		0.13660	0.13660			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
KES / R	On 18/09/2017	Foreign Exchange Future			0.13540		0.13540		0.13770	0.13770			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.78460		9.78460		9.82370	9.82370		15.22	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.93730		9.93730		9.97750	9.97750		15.52	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.07920		10.07920		10.12050	10.12050		15.73	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.31130		1.31130		1.31260	1.31260			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.33420		1.33420		1.33560	1.33560			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.34670		1.34670		1.34770	1.34770			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24130		1.24130		1.23550	1.23550			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24430		1.24430		1.23840	1.23840			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.24730		1.24730		1.24140	1.24140			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.04870		1.04870		1.04200	1.04200			0.00	31,461.00	30	12.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.05380		1.05380		1.04720	1.04720			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.05910		1.05910		1.05240	1.05240			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.99401		111.07866		9.00714	110.98850		9.26	0.00	22,215,732.00	200	116,807.00
R186	On 02/02/2017	Bond Future	8.00	Call	27.81000		0.02781		27.49000	0.02749	27.810	8.94	0.02	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	178.01000		0.17801		174.29000	0.17429	178.010	9.06	0.11	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	229.15000		0.22915		224.17000	0.22417	229.150	9.08	0.13	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	438.00000		0.43800		427.84000	0.42784	438.000	9.13	0.22	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	469.74000		0.46974		458.80000	0.45880	469.740	9.14	0.23	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,876.94000		1.87694	1,943.28000	1.94328	1,876.940	9.22	0.59	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,755.57000		1.75557	1,820.01000	1.82001	1,755.570	9.23	0.57	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,564.53000		1.56453	1,625.69000	1.62569	1,564.530	9.24	0.53	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,321.53000		1.32153	1,377.89000	1.37789	1,321.530	9.27	0.47	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,079.28000		1.07928	1,129.98000	1.12998	1,079.280	9.32	0.41	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	454.68000		0.45468	484.77000	0.48477	454.680	9.49	0.22	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	328.55000		0.32855	352.73000	0.35273	328.550	9.55	0.17	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			9.04227		113.22360		9.05573	113.13313		9.03	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.08188		110.17495		9.09579	110.08341		9.30	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 02/02/2017	Bond Future			295.06152		295.06152		295.20156	295.20156			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			300.77731		300.77731		300.92393	300.92393			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.88500		299.88500		300.03632	300.03632			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

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
R202	On 02/02/2017	Bond Future	242.91940		242.91940		243.03406	243.03406			0.00	0.00	0	36,370.00
R202	On 04/05/2017	Bond Future	247.62523		247.62523		247.74525	247.74525			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	248.90705		248.90705		249.03133	249.03133			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 02/02/2017	Bond Future	8.71206		98.96157		8.72562	98.90053		6.62	0.00	0.00	0	19,260.00
R2023	On 04/05/2017	Bond Future	8.75796		96.94020		8.77197	96.87922		6.63	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.79235		98.87212		8.80699	98.81058		6.36	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 02/02/2017	Bond Future	7.80632		103.54694		7.82351	103.53701		0.62	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future	7.67978		101.37350		7.70501	101.36470		0.40	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2017	Bond Future	9.40499		89.74363		9.41818	89.65317			0.00	0.00	0	34,064.00
R2030	On 04/05/2017	Bond Future	9.45868		91.47692		9.47215	91.38587			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.50701		89.29284		9.52086	89.20058			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 02/02/2017	Bond Future	9.55641		92.58177		9.56979	92.48392		12.69	0.00	0.00	0	19,889.00
R2032	On 04/05/2017	Bond Future	9.60965		90.21057		9.62331	90.11196		13.02	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.65603		92.00860		9.67005	91.90861		12.86	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future	9.64206		97.40911		9.65044	97.34165			0.00	0.00	0	7,194.00
R2035	On 04/05/2017	Bond Future	9.69315		94.78697		9.70163	94.71947			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.73818		96.67604		9.74685	96.60779			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 02/02/2017	Bond Future	9.69496		89.69408		9.70814	89.58829		14.79	0.00	0.00	0	45,256.00
R2037	On 04/05/2017	Bond Future	9.74861		91.42634		9.76204	91.31971		14.55	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.79771		88.99095		9.81149	88.88271		15.08	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 02/02/2017	Bond Future	8.00465		101.03182		8.01836	101.00845		1.95	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future	8.03886		102.98280		8.05398	102.96026		1.72	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	8.03212		100.99312		8.04965	100.97079		1.60	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 02/02/2017	Bond Future	9.69928		93.77825		9.71237	93.66499		15.45	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future	9.75138		95.58949		9.76473	95.47517		15.20	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
R2040	On 03/08/2017	Bond Future			9.79903		92.98649		9.81270	92.87062		15.76	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 02/02/2017	Bond Future			9.69828		91.14707		9.71126	91.03328		16.16	0.00	0.00	0	20,531.00
R2044	On 04/05/2017	Bond Future			9.74820		92.90735		9.76141	92.79265		15.91	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.79374		90.37617		9.80726	90.25987		16.49	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 02/02/2017	Bond Future			9.67901		94.76818		9.69209	94.65065		15.99	0.00	0.00	0	74,008.00
R2048	On 04/05/2017	Bond Future			9.72427		92.15843		9.73759	92.03979		16.51	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.76402		93.99511		9.77764	93.87478		16.34	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.21995		97.96690		8.23313	97.93364		3.18	0.00	87,680,375.50	895	74,783.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,750.48000		1.75048	1,720.21000	1.72021	1,750.480		3.31	0.94	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.26805		99.85876		8.28203	99.82618		2.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.29404		98.20473		8.30931	98.17215		2.88	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	777.05000		0.77705	760.89000	0.76089	777.050		2.87	0.46	0.00	0	51.00
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 02/02/2017	Bond Future			8.37893		96.79240		8.39220	96.74831		4.53	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future			8.42046		95.25865		8.43432	95.21495		4.40	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.44563		97.15718		8.46036	97.11323		4.24	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.58306		73.23253		9.59601	73.14544		14.69	0.00	0.00	0	66,512.00
R209	On 04/05/2017	Bond Future			9.62939		71.49594		9.64258	71.40802		15.15	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.66955		72.92092		9.68304	72.83173		15.08	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 02/02/2017	Bond Future			185.84045		185.84045		185.92895	185.92895			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			187.12275		187.12275		187.21542	187.21542			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
R210	On 03/08/2017	Bond Future	190.86252		190.86252		190.95815	190.95815			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
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future	146.07018		146.07018		146.14093	146.14093			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	148.89990		148.89990		148.97389	148.97389			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	149.84402		149.84402		149.92045	149.92045			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 02/02/2017	Bond Future	9.42031	84.43683			9.43356	84.34850		12.40	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future	9.46736	82.51559			9.48087	82.42659		12.74	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.50790	84.16002			9.52175	84.06984		12.63	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 02/02/2017	Bond Future	9.63332	73.72142			9.64124	73.66559		15.44	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.67716	71.84688			9.68516	71.79094		15.92	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.71547	73.27871			9.72362	73.22214		15.82	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	23,388.95000	23,388.95000			23,466.12000	23,466.12000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.80720	9.80720			9.86290	9.86290		14.62	0.00	0.00	0	36.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.98900	9.98900			10.04470	10.04470		14.95	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.96330	3.96330			3.98690	3.98690		16.62	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.94270	3.94270			3.96490	3.96490		16.75	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.38040	1.38040			1.38570	1.38570			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.31910	1.31910			1.32450	1.32450			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.26850	1.26850			1.27390	1.27390			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>978,968,751.30</b>	<b>55,645</b>	<b>3,083,424.00</b>
<b>Grand Total:</b>												<b>978,968,751.30</b>	<b>55,645</b>	<b>3,083,424.00</b>