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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/03/2017

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 16/03/2017	Any day expiry		12.74420	12.74420		13.04240	13.04240		15.60	0.00	0.00	0	0.00
\$ / R	On 17/03/2017	Any day expiry		12.73910	12.73910		13.04240	13.04240		15.86	0.00	0.00	0	3,634.00
\$ / R	On 17/03/2017	Any day expiry	12.75	Put	47.88260	0.04788	13.48820	0.01349	47.883	15.86	0.54	0.00	0	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.00	Put	262.89360	0.26289	62.54020	0.06254	262.894	21.37	0.96	0.00	0	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.75	Call	0.02190	0.00002	2.21540	0.00222	0.022	42.44	0.00	0.00	0	15,000.00
\$ / R	On 27/03/2017	Any day expiry		12.74600	12.74600		13.05620	13.05620		12.95	0.00	0.00	0	0.00
\$ / R	On 27/03/2017	Any day expiry	13.12	Call	26.37840	0.02638	108.36320	0.10836	26.378	15.75	0.15	0.00	0	20,000.00
\$ / R	On 29/03/2017	Any day expiry		12.75010	12.75010		13.06130	13.06130		13.10	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	757.69390	0.75769	467.94810	0.46795	757.694	17.70	0.95	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	0.13410	0.00013	0.39380	0.00039	0.134	31.34	0.00	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry		12.75460	12.75460		13.06640	13.06640		13.24	0.00	8,400,768.00	657	5,964.00
\$ / R	On 03/04/2017	Any day expiry		12.76140	12.76140		13.07410	13.07410		13.02	0.00	0.00	0	0.00
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	367.36020	0.36736	173.02480	0.17302	367.360	13.99	0.78	0.00	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	27.14440	0.02714	110.22090	0.11022	27.144	14.43	0.13	0.00	0	15,400.00
\$ / R	On 10/04/2017	Any day expiry		12.77710	12.77710		13.09190	13.09190		13.13	0.00	0.00	0	0.00
\$ / R	On 10/04/2017	Any day expiry	13.25	Call	51.09340	0.05109	0.00000	0.00000	51.093	15.24	0.19	4,395,963.53	1,850	1,850.00

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 10/04/2017	Any day expiry	13.50	Call	25.69050	0.02569	79.31490	0.07931	25.691	16.24	0.10	0.00	0	1,000.00
\$ / R	On 10/04/2017	Any day expiry	13.75	Call	12.70040	0.01270	44.38590	0.04439	12.700	17.14	0.05	0.00	0	2,100.00
\$ / R	On 10/04/2017	Any day expiry	14.00	Call	6.36750	0.00637	22.35760	0.02236	6.368	18.05	0.03	0.00	0	1,000.00
\$ / R	On 11/04/2017	Any day expiry			12.77930	12.77930	13.09450	13.09450		13.38	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			12.78160	12.78160	13.09700	13.09700		13.39	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	19.12760	0.01913	61.86340	0.06186	19.128	16.70	0.07	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	13.54670	0.01355	47.29710	0.04730	13.547	17.04	0.05	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	1,176.69740	1.17670	884.43640	0.88444	1,176.697	17.52	0.97	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	0.64420	0.00064	1.20830	0.00121	0.644	35.66	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			12.78380	12.78380	13.09960	13.09960		13.44	0.00	0.00	0	722.00
\$ / R	On 13/04/2017	Any day expiry	13.50	Call	32.52450	0.03252	0.00000	0.00000	32.524	16.27	0.12	30,250,375.00	20,000	20,000.00
\$ / R	On 18/04/2017	Any day expiry			12.79510	12.79510	13.11240	13.11240		13.27	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			12.80170	12.80170	13.11910	13.11910		13.59	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			12.81030	12.81030	13.12800	13.12800		13.68	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	752.00840	0.75201	510.95100	0.51095	752.008	16.30	0.83	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	1,024.28210	1.02428	754.76670	0.75477	1,024.282	17.28	0.90	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	1,309.22830	1.30923	1,020.34440	1.02034	1,309.228	18.27	0.94	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	1.89380	0.00189	7.64290	0.00764	1.894	19.66	0.01	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	0.93520	0.00094	2.22990	0.00223	0.935	22.26	0.00	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	1.04850	0.00105	1.99730	0.00200	1.048	28.42	0.00	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			12.81680	12.81680	13.13480	13.13480		13.85	0.00	475,527.70	37	2,037.00
\$ / R	On 04/05/2017	Any day expiry			12.82970	12.82970	13.14820	13.14820		14.13	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	67.55440	0.06755	137.57220	0.13757	67.554	16.85	0.17	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			12.84470	12.84470	13.16390	13.16390		14.30	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			12.87660	12.87660	13.19700	13.19700		14.53	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	772.62200	0.77262	551.78140	0.55178	772.622	16.51	0.73	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	5.33990	0.00534	9.80230	0.00980	5.340	21.46	0.01	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			12.92640	12.92640	13.24950	13.24950		14.82	0.00	2,031,344,980.80	157,147	490,859.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	277.10190	0.27710	169.16390	0.16916	277.102	14.39	0.39	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	321.05380	0.32105	201.45060	0.20145	321.054	14.55	0.43	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	374.00900	0.37401	241.41440	0.24141	374.009	14.73	0.47	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	358.89950	0.35890	535.17220	0.53517	358.899	14.96	0.49	14,467,317.40	2,300	2,300.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	432.49950	0.43250	285.67220	0.28567	432.499	14.96	0.51	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.13	Put	516.15560	0.51616	349.50920	0.34951	516.156	15.33	0.56	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.16	Put	536.33670	0.53634	365.22770	0.36523	536.337	15.41	0.57	14,885,135.76	2,000	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.36	Call	244.86370	0.24486	369.90080	0.36990	244.864	15.97	0.36	4,634,124.99	1,000	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	237.22960	0.23723	358.94210	0.35894	237.230	16.06	0.35	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	222.70970	0.22271	337.97520	0.33798	222.710	16.23	0.33	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	211.33490	0.21133	321.43750	0.32144	211.335	16.37	0.32	4,094,790.00	1,000	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	936.69850	0.93670	706.23220	0.70623	936.699	16.88	0.73	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	171.27980	0.17128	263.09110	0.26309	171.280	16.91	0.26	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	154.19090	0.15419	238.15270	0.23815	154.191	17.17	0.24	3,120,950.00	1,000	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	1,053.03330	1.05303	811.66840	0.81167	1,053.033	17.24	0.77	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	1,086.93750	1.08694	842.69570	0.84270	1,086.938	17.35	0.77	0.00	0	30,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	125.34520	0.12535	195.28960	0.19529	125.345	17.68	0.20	14,301,480.60	5,500	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,198.94520	1.19895	945.78960	0.94579	1,198.945	17.68	0.80	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,295.67740	1.29568	1,035.45390	1.03545	1,295.677	17.97	0.82	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,313.43830	1.31344	1,052.00690	1.05201	1,313.438	18.02	0.82	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,358.06230	1.35806	1,093.70490	1.09370	1,358.062	18.15	0.83	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,402.98260	1.40298	1,135.83700	1.13584	1,402.983	18.28	0.84	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	96.39160	0.09639	150.81510	0.15082	96.392	18.35	0.16	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,493.03640	1.49304	1,221.31630	1.22132	1,493.036	18.50	0.85	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	74.69550	0.07470	119.45640	0.11946	74.696	18.85	0.13	0.00	0	42,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	2,013.56590	2.01357	1,721.18780	1.72119	2,013.566	19.67	0.91	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	44.75280	0.04475	72.02980	0.07203	44.753	19.90	0.08	4,684,371.36	4,600	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	38.60600	0.03861	61.77880	0.06178	38.606	20.21	0.07	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	30.38270	0.03038	48.01520	0.04802	30.383	20.73	0.05	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	27.67460	0.02767	43.47490	0.04347	27.675	20.94	0.05	646,504.40	1,000	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,601.27460	2.60127	2,293.97490	2.29397	2,601.275	20.94	0.95	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,871.93880	2.87194	2,563.58730	2.56359	2,871.939	20.94	0.97	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	18.33880	0.01834	33.08730	0.03309	18.339	20.94	0.03	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	16.35530	0.01636	30.94260	0.03094	16.355	20.91	0.03	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	16.08770	0.01609	30.64890	0.03065	16.088	20.90	0.03	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	12.73230	0.01273	26.69400	0.02669	12.732	20.84	0.03	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	10.73310	0.01073	24.02890	0.02403	10.733	20.79	0.02	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	9.01950	0.00902	21.64210	0.02164	9.020	20.74	0.02	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	8.11340	0.00811	20.33060	0.02033	8.113	20.71	0.02	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	3.40290	0.00340	12.56640	0.01257	3.403	20.49	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.23970	0.00024	2.09950	0.00210	0.240	20.43	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.08840	0.00009	0.98190	0.00098	0.088	20.43	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00960	0.00001	0.18100	0.00018	0.010	20.43	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			12.94590	12.94590	13.26970	13.26970		14.88	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	789.22060	0.78922	581.36450	0.58136	789.221	16.35	0.67	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	10.62100	0.01062	26.07450	0.02607	10.621	20.37	0.02	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.95020	12.95020	13.27420	13.27420		14.90	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			12.97630	12.97630	13.30130	13.30130		14.91	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,152.82510	1.15283	914.16260	0.91416	1,152.825	17.36	0.75	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	3.15570	0.00316	4.26770	0.00427	3.156	22.35	0.01	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			12.99580	12.99580	13.32150	13.32150		15.05	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.00450	13.00450	13.33050	13.33050		15.03	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	589.10880	0.58911	425.53950	0.42554	589.109	15.50	0.55	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	154.07140	0.15407	225.11270	0.22511	154.071	18.05	0.21	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.00880	13.00880	13.33500	13.33500		15.04	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	799.29530	0.79930	603.82730	0.60383	799.295	16.21	0.63	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	28.30220	0.02830	33.31570	0.03332	28.302	22.12	0.04	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.01750	13.01750	13.34410	13.34410		15.02	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.04140	13.04140	13.36880	13.36880		15.15	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.08050	13.08050	13.40940	13.40940		15.21	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	807.69990	0.80770	623.36080	0.62336	807.700	16.05	0.59	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	43.20460	0.04320	56.82360	0.05682	43.205	22.34	0.05	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.12390	13.12390	13.45440	13.45440		15.18	0.00	13,740,723.30	1,047	24,674.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	118.90570	0.11891	0.00000	0.00000	118.906	13.67	0.17	15,625,459.46	7,102	7,102.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	394.84650	0.39485	283.42740	0.28343	394.847	14.68	0.39	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	622.20040	0.62220	822.80080	0.82280	622.200	15.01	0.56	49,175,606.66	6,702	6,702.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	498.30040	0.49830	368.40080	0.36840	498.300	15.01	0.44	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	578.36610	0.57837	435.25300	0.43525	578.366	15.26	0.48	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	743.68860	0.74369	574.73860	0.57474	743.689	15.78	0.55	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	435.71850	0.43572	588.19770	0.58820	435.718	15.98	0.42	0.00	0	5,480.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	999.37360	0.99937	800.29330	0.80029	999.374	16.50	0.63	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	270.18050	0.27018	370.65390	0.37065	270.180	17.40	0.28	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,362.75990	1.36276	1,131.52590	1.13153	1,362.760	17.45	0.72	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,445.94570	1.44595	1,208.89460	1.20889	1,445.946	17.65	0.74	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,571.97890	1.57198	1,327.88410	1.32788	1,571.979	17.93	0.76	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	221.17060	0.22117	0.00000	0.00000	221.171	17.97	0.24	21,023,037.68	6,702	6,702.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	85.03290	0.08503	118.45640	0.11846	85.033	20.45	0.10	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	70.28600	0.07029	94.58580	0.09459	70.286	21.28	0.08	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	59.08610	0.05909	77.05590	0.07706	59.086	22.11	0.07	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	54.50570	0.05451	69.90130	0.06990	54.506	22.53	0.06	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	53.86780	0.05387	68.90780	0.06891	53.868	22.59	0.06	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	23.66440	0.02366	36.93820	0.03694	23.664	22.63	0.03	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.14340	13.14340	13.47440	13.47440		15.32	0.00	737,772.00	56	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	815.95890	0.81596	640.15270	0.64015	815.959	16.01	0.57	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	56.78130	0.05678	75.60960	0.07561	56.781	22.58	0.06	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.14550	13.14550	13.18260	13.18260		15.33	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.19940	13.19940	13.53240	13.53240		15.49	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.20800	13.20800	13.54130	13.54130		15.53	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	827.91690	0.82792	657.87950	0.65788	827.917	16.07	0.54	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	66.49620	0.06650	94.77480	0.09477	66.496	22.56	0.07	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.24460	13.24460	13.57920	13.57920		15.64	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.27700	13.27700	13.61260	13.61260		15.67	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	837.73050	0.83773	672.21970	0.67222	837.731	16.09	0.52	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	78.34360	0.07834	115.30650	0.11531	78.344	22.51	0.08	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.32010	13.32010	13.65710	13.65710		15.77	0.00	52,281,392.50	3,925	17,601.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	174.57750	0.17458	130.70890	0.13071	174.578	14.23	0.18	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	230.52380	0.23052	171.68860	0.17169	230.524	14.39	0.22	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	325.32770	0.32533	246.45410	0.24645	325.328	14.62	0.29	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	550.61160	0.55061	425.67060	0.42567	550.612	15.30	0.40	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	615.40230	0.61540	481.29510	0.48130	615.402	15.49	0.43	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	677.83220	0.67783	535.44370	0.53544	677.832	15.66	0.45	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	749.26130	0.74926	597.86180	0.59786	749.261	15.86	0.48	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,188.34540	1.18835	991.72610	0.99173	1,188.345	16.93	0.60	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,255.42190	1.25542	1,052.89480	1.05289	1,255.422	17.09	0.62	0.00	0	16,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,300.81710		1.30082	1,094.45970	1.09446	1,300.817	17.20	0.63	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,323.71170		1.32371	1,115.47380	1.11547	1,323.712	17.25	0.63	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,575.48050		1.57548	1,349.13510	1.34914	1,575.480	17.81	0.68	0.00	0	2,055.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,599.73800		1.59974	1,371.88220	1.37188	1,599.738	17.87	0.68	0.00	0	22,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	306.99640		0.30700	400.33210	0.40033	306.996	18.55	0.26	0.00	0	2,580.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	288.85190		0.28885	377.30930	0.37731	288.852	18.72	0.24	0.00	0	40,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	189.46610		0.18947	248.42010	0.24842	189.466	19.94	0.17	0.00	0	2,600.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	173.60730		0.17361	222.93430	0.22293	173.607	20.40	0.15	0.00	0	20,403.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	156.12230		0.15612	196.84860	0.19685	156.122	21.00	0.14	0.00	0	52,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	143.19450		0.14319	179.41160	0.17941	143.195	21.52	0.12	0.00	0	22,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	130.53780		0.13054	162.29970	0.16230	130.538	22.12	0.11	0.00	0	34,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	129.05520		0.12906	160.29020	0.16029	129.055	22.20	0.11	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	127.96160		0.12796	158.81260	0.15881	127.962	22.25	0.11	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	126.53340		0.12653	156.87590	0.15688	126.533	22.33	0.11	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	77.73030		0.07773	113.06710	0.11307	77.730	22.45	0.07	0.00	0	2,055.00	
\$ / R	On 22/12/2017	Any day expiry			13.32860		13.32860	13.66590	13.66590		15.86	0.00	0.00	0	0.00	
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	844.68520		0.84469	682.84230	0.68284	844.685	16.11	0.51	0.00	0	60.00	
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	83.33480		0.08333	120.03720	0.12004	83.335	22.47	0.08	0.00	0	60.00	
\$ / R	On 13/02/2018	Any day expiry			13.43980		13.43980	13.78140	13.78140		16.05	0.00	0.00	0	70.00	
\$ / R	On 15/02/2018	Any day expiry			13.44400		13.44400	13.78580	13.78580		16.05	0.00	0.00	0	0.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			13.51120		13.51120	13.85560	13.85560		16.13	0.00	0.00	0	170.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	584.13670		0.58414	468.82270	0.46882	584.137	15.35	0.37	0.00	0	3,867.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	387.25770		0.38726	485.34300	0.48534	387.258	18.97	0.27	0.00	0	3,867.00	
\$ / R	On 25/04/2018	Any day expiry			13.59030		13.59030	13.93720	13.93720		16.43	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,947.65440		1.94765	1,721.74570	1.72175	1,947.654	18.39	0.66	0.00	0	1,000.00	
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	398.64070		0.39864	493.69360	0.49369	398.641	19.41	0.26	0.00	0	2,000.00	
\$ / R	On 11/05/2018	Any day expiry			13.62450		13.62450	13.97250	13.97250		16.51	0.00	0.00	0	70.00	
\$ / R	On 15/05/2018	Any day expiry			13.63310		13.63310	13.98130	13.98130		16.57	0.00	0.00	0	0.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			13.70580		13.70580	14.05630	14.05630		16.73	0.00	0.00	0	2,415.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	984.28300		0.98428	831.14800	0.83115	984.283	16.65	0.45	0.00	0	70,530.00	
\$ / R	On 13/08/2018	Any day expiry			13.82560		13.82560	14.17980	14.17980		17.03	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			13.90040		13.90040	14.25700	14.25700		17.15	0.00	0.00	0	0.00	
\$ / R	On 13/11/2018	Any day expiry			14.02240		14.02240	14.38280	14.38280		17.32	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.08870		14.08870	14.45110	14.45110		17.45	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.21910		14.21910	14.58570	14.58570		17.57	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.28970		14.28970	14.65850	14.65850		17.67	0.00	0.00	0	0.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.92640		12.92640	13.24950	13.24950		14.82	0.00	64,632.00	5	543.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.12390		13.12390	13.45440	13.45440		15.18	0.00	0.00	0	7.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.32010		13.32010	13.65710	13.65710		15.77	0.00	0.00	0	4.00	
£ / R	On 31/03/2017	Any day expiry			15.77350		15.77350	15.94830	15.94830		13.73	0.00	535,707.40	34	270.00	
£ / R	On 13/04/2017	Any day expiry			15.81550		15.81550	15.99740	15.99740		13.79	0.00	0.00	0	61.00	
£ / R	On 25/04/2017	Any day expiry			15.85300		15.85300	16.03670	16.03670		14.14	0.00	0.00	0	204.00	

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 28/04/2017	Any day expiry		15.86210	15.86210		16.04620	16.04620		14.44	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future		16.01720	16.01720		16.20710	16.20710		15.16	0.00	236,846,336.40	14,787	59,005.00
£ / R	On 18/09/2017	Foreign Exchange Future		16.30500	16.30500		16.50350	16.50350		15.63	0.00	3,261,000.00	200	1,764.00
£ / R	On 18/12/2017	Foreign Exchange Future		16.59710	16.59710		16.80370	16.80370		14.78	0.00	248,956.50	15	8,202.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.11457	0.11457		0.11597	0.11597		15.74	0.00	0.00	0	3,804.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.11686	0.11686		0.11834	0.11834		13.83	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.11921	0.11921		0.12075	0.12075		13.17	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry		13.70110	13.70110		13.89150	13.89150		12.53	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry		13.74170	13.74170		13.93840	13.93840		12.38	0.00	0.00	0	45.00
€ / R	On 28/04/2017	Any day expiry		13.76350	13.76350		13.80000	13.80000		12.09	0.00	69,000.00	5	5.00
€ / R	On 19/06/2017	Foreign Exchange Future		13.93840	13.93840		14.14240	14.14240		13.92	0.00	599,351.20	43	92,276.00
€ / R	On 18/09/2017	Foreign Exchange Future		14.21920	14.21920		14.43230	14.43230		14.22	0.00	56,876.80	4	7,347.00
€ / R	On 18/12/2017	Foreign Exchange Future		14.50650	14.50650		14.72830	14.72830		14.77	0.00	0.00	0	1,495.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	476.87130	0.47687	413.52700	0.41353	476.871	14.17	0.36	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	280.76690	0.28077	341.51090	0.34151	280.767	17.48	0.23	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future		14.79990	14.79990		15.03240	15.03240		15.07	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		96.21415	96.21415		96.81744	96.81744			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		93.25735	93.25735		93.87715	93.87715			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		92.02040	92.02040		92.65188	92.65188			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		94.15912	94.15912		94.79726	94.79726			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		97.88688	97.88688		98.52196	98.52196			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		96.46393	96.46393		97.11248	97.11248			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		98.50128	98.50128		99.15379	99.15379			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.00273	100.00273		100.00273	100.00273			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.60709	99.60709		99.60709	99.60709			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.60556	99.60556		99.61815	99.61815			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.81098	99.81098		99.84099	99.84099			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.76515	99.76515		99.81553	99.81553			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.95394	99.95394		100.03295	100.03295			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.83526	99.83526		99.86531	99.86531			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.04900	99.04900		99.10234	99.10234			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.63849	98.63849		98.71538	98.71538			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.62569	98.62569		98.73141	98.73141			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.05000	99.05000		99.18000	99.18000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.49530	99.49530		99.63390	99.63390			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.95021	99.95021		100.10824	100.10824			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.87265	96.87265		97.16136	97.16136			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.15722	96.15722		96.46253	96.46253			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 15/06/2021	Interest Rate Swap	95.41306		95.41306		95.72904	95.72904			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.65377		95.65377		95.98145	95.98145			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.87965		97.87965		98.21295	98.21295			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.04507		98.04507		98.38790	98.38790			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.26708		99.26708		99.62655	99.62655			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	533.26200		533.26200		530.99900	530.99900			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	543.45500		543.45500		541.15500	541.15500			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	554.14700		554.14700		551.80500	551.80500			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	618.53100		618.53100		614.35700	614.35700			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	630.35400		630.35400		626.10700	626.10700			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	642.75600		642.75600		638.42900	638.42900			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	563.54300		563.54300		559.44500	559.44500			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	574.31500		574.31500		570.14400	570.14400			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	585.61500		585.61500		581.36500	581.36500			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.91470		9.91470		10.04380	10.04380		11.21	0.00	79,317.60	8	26,922.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.05060		10.05060		10.18460	10.18460		11.56	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.18750		10.18750		10.32570	10.32570		11.83	0.00	0.00	0	4,400.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.72830		9.72830		9.87030	9.87030		12.60	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.89170		9.89170		10.03970	10.03970		12.92	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.05670		10.05670		10.20890	10.20890		12.95	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.05460		13.05460		13.22240	13.22240		14.24	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.33580		13.33580		13.51120	13.51120		14.84	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.62350		13.62350		13.80630	13.80630		15.50	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.86770		1.86770		1.90530	1.90530		14.27	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.88280		1.88280		1.91980	1.91980		14.38	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.89720		1.89720		1.93450	1.93450		14.23	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.86110		1.86110		1.89780	1.89780		13.88	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.88210		1.88210		1.90960	1.90960		14.02	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

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
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.25843	79.45038		10.35671	78.81008				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.33094	80.96913		10.43232	80.31733				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.40206	78.76934		10.50669	78.10532				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	10.38941	83.58286		10.48780	82.84161				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.46020	85.18062		10.56160	84.42603				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.52856	82.59464		10.63315	81.82585				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	561.32600	561.32600		557.20500	557.20500				0.00	0.00	0	396.00
GOVI	On 03/08/2017	GOVI	572.05600	572.05600		567.86200	567.86200				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	583.31100	583.31100		579.03800	579.03800				0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.66760	1.66760		1.70800	1.70800			14.11	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.69460	1.69460		1.73620	1.73620			15.00	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.72080	1.72080		1.76360	1.76360			15.07	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.35899	129.35899		129.27048	129.27048				0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	130.51080	130.51080		130.42229	130.42229				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.10830	133.10830		133.01849	133.01849				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	100.85808	100.85808		100.86191	100.86191				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	106.51191	106.51191		106.51579	106.51579				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	108.56802	108.56802		108.57333	108.57333				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	109.63855	109.63855		109.64430	109.64430				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	133.84172	133.84172		133.84679	133.84679				0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future	134.91169	134.91169		134.91874	134.91874				0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	137.59699	137.59699		137.60452	137.60452				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 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	131.88889		131.88889		131.89383	131.89383			0.00	0.00	0	20,133.00
I2046	On 03/08/2017	Bond Future	134.43479		134.43479		134.44167	134.44167			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	135.50605		135.50605		135.51381	135.51381			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future	142.72872		142.72872		142.73397	142.73397			0.00	0.00	0	24,054.00
I2050	On 03/08/2017	Bond Future	143.80522		143.80522		143.81247	143.81247			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	146.66724		146.66724		146.67522	146.67522			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	252.12800		252.12800		252.09700	252.09700			0.00	7,563,840.00	3	925.00
IGOV	On 03/08/2017	Index Future	256.99500		256.99500		256.96700	256.96700			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future	262.10900		262.10900		262.08200	262.08200			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	7.34000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.12340		0.12340		0.12630	0.12630			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.12320		0.12320		0.12620	0.12620			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12320		0.12320		0.12560	0.12560			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	9.00290		9.00290		9.19050	9.19050		11.43	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.12250		9.12250		9.31480	9.31480		11.76	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.24220		9.24220		9.43880	9.43880		12.40	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.25550		1.25550		1.26740	1.26740			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.27020		1.27020		1.28160	1.28160			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.28620		1.28620		1.29450	1.29450			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future	1.23910		1.23910		1.22320	1.22320			0.00	24,782.00	20	4,138.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future	1.24240		1.24240		1.22660	1.22660			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.24600		1.24600		1.23040	1.23040			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
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07830		1.07830		1.06740	1.06740			0.00	21,566.00	20	71,365.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.08350		1.08350		1.07270	1.07270			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.08910		1.08910		1.07840	1.07840			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.54976		116.60430		8.66309	115.81410		8.13	0.00	59,701,401.60	512	109,914.00
R186	On 04/05/2017	Bond Future	8.44	Call	1,017.67000		1.01767		735.86000	0.73586	1,017.670	8.01	0.42	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,961.79000		1.96179		1,516.91000	1.51691	1,961.790	8.11	0.62	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	437.96000		0.43796		647.59000	0.64759	437.960	8.24	0.22	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	423.70000		0.42370		628.42000	0.62842	423.700	8.24	0.21	0.00	0	2,600.00
R186	On 04/05/2017	Bond Future	9.20	Put	173.68000		0.17368		278.59000	0.27859	173.680	8.39	0.10	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.58254		113.53035		8.70038	112.72619		8.41	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,559.76000		1.55976		1,885.92000	1.88592	1,559.760	8.47	0.37	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	666.71000		0.66671		841.89000	0.84189	666.710	8.77	0.19	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	504.75000		0.50475		645.71000	0.64571	504.750	8.86	0.15	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.60682		115.76427		8.72945	114.94514		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			301.18740		301.18740		301.19942	301.19942			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.04871		300.04871		300.06492	300.06492			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.02064		306.02064		306.03817	306.03817			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			247.84242		247.84242		247.85131	247.85131			0.00	0.00	0	33,757.00
R202	On 03/08/2017	Bond Future			248.93349		248.93349		248.94615	248.94615			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			253.88793		253.88793		253.90186	253.90186			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			8.10142		99.85287		8.20998	99.36378		5.83	0.00	0.00	0	19,233.00
R2023	On 03/08/2017	Bond Future			8.11782		101.76161		8.23220	101.26414		5.63	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.12823		99.83198		8.24904	99.32550		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			7.15803		101.55582		7.15198	101.55793		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			8.93811		95.09674		9.04603	94.32990			0.00	0.00	0	32,136.00
R2030	On 03/08/2017	Bond Future			8.97945		92.90781		9.09094	92.12726			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.00988		94.73607		9.12498	93.94083			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

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
R2032	On 04/05/2017	Bond Future			9.07194		94.22056		9.18502	93.35606		11.83	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future			9.11136		96.02167		9.22789	95.14161		11.76	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.14615		93.75207		9.26630	92.85543		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
R2035	On 04/05/2017	Bond Future			9.23232		98.56992		9.32982	97.75033			0.00	0.00	0	8,250.00
R2035	On 03/08/2017	Bond Future			9.27290		100.45412		9.37325	99.61983			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future			9.31120		97.92802		9.41452	97.07805			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			9.31994		94.93769		9.41756	94.11933		13.37	0.00	0.00	0	52,467.00
R2037	On 03/08/2017	Bond Future			9.36528		92.49531		9.46573	91.66233		13.93	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future			9.40109		94.31546		9.50436	93.46676		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			7.39396		103.95035		7.41527	103.91818		1.23	0.00	18,815,013.35	181	27,359.00
R204	On 03/08/2017	Bond Future			7.32687		101.89709		7.35149	101.86534		1.24	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future			7.17157		103.90207		7.20119	103.87047		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			9.32924		99.32608		9.42679	98.44123		14.03	0.00	0.00	0	9,280.00
R2040	On 03/08/2017	Bond Future			9.37327		96.71715		9.47360	95.81637		14.63	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.40801		98.62042		9.51108	97.70269		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			9.36366		96.35808		9.46115	95.46235		14.74	0.00	0.00	0	22,991.00
R2044	On 03/08/2017	Bond Future			9.40664		93.81761		9.50683	92.90577		15.38	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.44065		95.66386		9.54350	94.73478		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			9.34566		95.64939		9.44295	94.72994		15.34	0.00	659,502,544.05	6,895	72,762.00
R2048	On 03/08/2017	Bond Future			9.38324		97.47782		9.48311	96.54174		15.30	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future			9.41869		94.95662		9.52123	94.00278		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			7.57104		101.50038		7.66629	101.27403		2.22	0.00	229,289,358.42	2,259	74,548.00
R207	On 03/08/2017	Bond Future			7.55545		99.79735		7.66104	99.56767		2.25	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,498.90000		1.49890		1,313.87000	1.31387	1,498.900	2.33	0.83	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.49649		101.76105		7.61459	101.52763		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

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
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			7.71831		97.50493		7.82261	97.16720		3.59	0.00	416,151,041.24	4,268	23,301.00
R208	On 03/08/2017	Bond Future			7.71489		99.36878		7.82694	99.02561		3.59	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.69349		97.92114		7.81456	97.57198		3.04	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.22080		74.30297		9.31835	73.61780		13.82	0.00	33,436,336.50	450	62,439.00
R209	On 04/05/2017	Bond Future	8.93	Call	678.29000		0.67829		507.62000	0.50762	678.290	13.63	0.30	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,149.23000		1.14923		1,469.37000	1.46937	1,149.230	13.90	0.41	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	503.62000		0.50362		687.16000	0.68716	503.620	14.19	0.22	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.25830		75.72337		9.35844	75.02584		13.84	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.29175		74.06257		9.39459	73.35185		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			186.96285		186.96285		186.97045	186.97045			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			190.57197		190.57197		190.58213	190.58213			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			191.93292		191.93292		191.94405	191.94405			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			149.24349		149.24349		149.11439	149.11439			0.00	14,924,349.00	100	3,258.00
R212	On 03/08/2017	Bond Future			150.07454		150.07454		149.94492	149.94492			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.06154		153.06154		152.92991	152.92991			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			8.97468		85.85623		9.08228	85.11058		11.51	0.00	0.00	0	44,651.00
R213	On 03/08/2017	Bond Future			9.00989		87.49739		9.12074	86.73832		11.49	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.04260		85.66762		9.15686	84.89424		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			9.28487		74.68125		9.38209	73.96181		14.67	0.00	0.00	0	34,975.00

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
R214	On 03/08/2017	Bond Future	9.32088		76.10883		9.42060	75.37642		14.67	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.35476		74.30864		9.45707	73.56240		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
RAIN	On 19/06/2017	Foreign Exchange Future	21,737.26000		21,737.26000		22,116.26000	22,116.26000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.22470		9.22470		9.38350	9.38350		11.94	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.46490		3.46490		3.46400	3.46400		14.70	0.00	0.00	0	19,800.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.31480		1.31480		1.33500	1.33500			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.30630		1.30630		1.32630	1.32630			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.27650		1.27650		1.29620	1.29620			0.00	0.00	0	0.00
Total for Derivatives :												3,969,477,691.19	253,434	2,898,725.00
Grand Total:												3,969,477,691.19	253,434	2,898,725.00