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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/03/2017

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 27/03/2017	Any day expiry	12.47650	12.47650		12.50260	12.50260		9.62	0.00	0.00	0	0.00	
\$ / R	On 27/03/2017	Any day expiry	13.12	Call	0.57070	0.00057	1.48020	0.00148	0.571	22.45	0.01	0.00	0	20,000.00
\$ / R	On 29/03/2017	Any day expiry	12.47650	12.47650		12.50060	12.50060		12.15	0.00	0.00	0	0.00	
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	1,023.70950	1.02371	999.84320	0.99984	1,023.709	23.43	1.00	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	0.12090	0.00012	0.08200	0.00008	0.121	55.42	0.00	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry	12.48080	12.48080		12.50480	12.50480		13.30	0.00	0.00	0	6,380.00	
\$ / R	On 03/04/2017	Any day expiry	12.48720	12.48720		12.51120	12.51120		12.97	0.00	0.00	0	0.00	
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	601.22360	0.60122	577.80280	0.57780	601.224	17.43	0.94	0.00	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	4.73480	0.00473	4.93400	0.00493	4.735	18.66	0.03	0.00	0	15,400.00
\$ / R	On 10/04/2017	Any day expiry	12.50180	12.50180		12.52580	12.52580		13.20	0.00	0.00	0	0.00	
\$ / R	On 10/04/2017	Any day expiry	13.25	Call	9.70510	0.00971	8.70840	0.00871	9.705	16.44	0.05	0.00	0	1,850.00
\$ / R	On 10/04/2017	Any day expiry	13.50	Call	4.99140	0.00499	4.55440	0.00455	4.991	18.27	0.03	0.00	0	1,000.00
\$ / R	On 10/04/2017	Any day expiry	13.75	Call	2.82420	0.00282	2.66050	0.00266	2.824	20.10	0.01	0.00	0	2,100.00
\$ / R	On 10/04/2017	Any day expiry	14.00	Call	1.40340	0.00140	1.40170	0.00140	1.403	21.36	0.01	0.00	0	1,000.00
\$ / R	On 11/04/2017	Any day expiry	12.50390	12.50390		12.52790	12.52790		13.25	0.00	375,705.00	30	10.00	
\$ / R	On 12/04/2017	Any day expiry	12.50600	12.50600		12.53000	12.53000		13.27	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 12/04/2017	Any day expiry	13.66	Call	4.08390	0.00408	3.95160	0.00395	4.084	18.81	0.02	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	3.24250	0.00324	3.10290	0.00310	3.243	19.70	0.02	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	1,446.11530	1.44612	1,422.05660	1.42206	1,446.115	20.60	0.99	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	0.01420	0.00001	0.01090	0.00001	0.014	34.84	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			12.50810	12.50810	12.53210	12.53210		13.31	0.00	0.00	0	722.00
\$ / R	On 13/04/2017	Any day expiry	13.00	Call	28.00090	0.02800	32.25500	0.03225	28.001	14.56	0.13	0.00	0	20,000.00
\$ / R	On 13/04/2017	Any day expiry	13.50	Call	6.45040	0.00645	6.67440	0.00667	6.450	17.49	0.03	0.00	0	20,000.00
\$ / R	On 18/04/2017	Any day expiry			12.51850	12.51850	12.54250	12.54250		13.03	0.00	0.00	0	1,450.00
\$ / R	On 20/04/2017	Any day expiry			12.52270	12.52270	12.54660	12.54660		13.09	0.00	0.00	0	0.00
\$ / R	On 20/04/2017	Any day expiry	12.86	Put	410.30690	0.41031	391.74790	0.39175	410.307	14.34	0.75	0.00	0	30,000.00
\$ / R	On 21/04/2017	Any day expiry			12.52480	12.52480	12.54870	12.54870		13.12	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			12.53310	12.53310	12.55710	12.55710		13.16	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	982.61040	0.98261	961.36140	0.96136	982.610	16.07	0.94	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	1,273.18820	1.27319	1,251.20150	1.25120	1,273.188	16.67	0.97	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	1,570.04170	1.57004	1,546.56580	1.54657	1,570.042	17.84	0.99	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	0.52020	0.00052	0.32560	0.00033	0.520	21.59	0.00	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	0.59670	0.00060	0.41160	0.00041	0.597	26.20	0.00	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	0.30090	0.00030	0.21200	0.00021	0.301	30.66	0.00	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			12.53940	12.53940	12.56330	12.56330		13.36	0.00	0.00	0	2,057.00
\$ / R	On 02/05/2017	Any day expiry			12.54780	12.54780	12.57170	12.57170		13.35	0.00	0.00	0	0.00
\$ / R	On 02/05/2017	Any day expiry	12.72	Put	325.60320	0.32560	309.24680	0.30925	325.603	13.92	0.61	0.00	0	30,000.00
\$ / R	On 04/05/2017	Any day expiry			12.55200	12.55200	12.57590	12.57590		13.48	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	21.26390	0.02126	23.81080	0.02381	21.264	16.65	0.07	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			12.56660	12.56660	12.59060	12.59060		13.51	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			12.59800	12.59800	12.62200	12.62200		13.91	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	975.67420	0.97567	953.40400	0.95340	975.674	16.54	0.83	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	3.17730	0.00318	2.51030	0.00251	3.177	23.28	0.01	0.00	0	60.00
\$ / R	On 31/05/2017	Any day expiry			12.60850	12.60850	12.63250	12.63250		13.99	0.00	0.00	0	40.00
\$ / R	On 19/06/2017	Foreign Exchange Future			12.64780	12.64780	12.67140	12.67140		14.10	0.00	330,120,227.80	26,101	509,112.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	90.73410	0.09073	85.15930	0.08516	90.734	13.08	0.20	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	165.48620	0.16549	156.09710	0.15610	165.486	13.47	0.30	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.40	Put	224.88250	0.22488	0.00000	0.00000	224.883	13.71	0.37	4,689,773.90	1,000	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	346.14470	0.34614	353.64740	0.35365	346.145	14.10	0.51	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	384.05450	0.38405	367.29380	0.36729	384.054	14.26	0.51	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Call	288.38630	0.28839	294.30690	0.29431	288.386	14.50	0.45	11,298,436.42	2,000	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	440.58630	0.44059	422.90690	0.42291	440.586	14.50	0.55	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	507.30380	0.50730	488.70370	0.48870	507.304	14.78	0.59	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	225.58260	0.22558	229.77440	0.22977	225.583	15.05	0.37	0.00	0	2,378.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	577.78260	0.57778	558.37440	0.55837	577.783	15.05	0.63	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.13	Put	674.45400	0.67445	654.14430	0.65414	674.454	15.40	0.68	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	148.51100	0.14851	150.76920	0.15077	148.511	15.96	0.26	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	139.51190	0.13951	141.67720	0.14168	139.512	16.08	0.25	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	129.45280	0.12945	131.51790	0.13152	129.453	16.23	0.23	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	121.64770	0.12165	123.63830	0.12364	121.648	16.35	0.22	0.00	0	4,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	1,138.41930	1.13842	1,116.59040	1.11659	1,138.419	16.82	0.82	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	95.04940	0.09505	96.80990	0.09681	95.049	16.84	0.18	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	84.14510	0.08415	85.82240	0.08582	84.145	17.09	0.16	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	1,263.34410	1.26334	1,241.39850	1.24140	1,263.344	17.16	0.85	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	1,299.52330	1.29952	1,277.54790	1.27755	1,299.523	17.26	0.85	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	64.92390	0.06492	66.92120	0.06692	64.924	17.48	0.13	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,417.12390	1.41712	1,395.52120	1.39552	1,417.124	17.48	0.87	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,517.91140	1.51791	1,496.66050	1.49666	1,517.911	17.64	0.89	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,536.38120	1.53638	1,515.18560	1.51519	1,536.381	17.67	0.89	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,582.73410	1.58273	1,561.66640	1.56167	1,582.734	17.74	0.90	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,629.32960	1.62933	1,608.37600	1.60838	1,629.330	17.81	0.91	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	45.19870	0.04520	47.90510	0.04791	45.199	17.86	0.09	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,723.19300	1.72319	1,702.42300	1.70242	1,723.193	17.96	0.92	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	32.34240	0.03234	35.37100	0.03537	32.342	18.21	0.07	0.00	0	42,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	2,261.03990	2.26104	2,240.51810	2.24052	2,261.040	18.77	0.96	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	13.20490	0.01320	16.11860	0.01612	13.205	19.15	0.03	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	10.16670	0.01017	11.25680	0.01126	10.167	19.74	0.02	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,861.46370	2.86146	2,838.27590	2.83828	2,861.464	20.00	0.98	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	7.23380	0.00723	6.32160	0.00632	7.234	20.72	0.02	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	3,139.43380	3.13943	3,114.92160	3.11492	3,139.434	20.72	0.98	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	6.82030	0.00682	5.68160	0.00568	6.820	20.90	0.02	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	6.76390	0.00676	5.59560	0.00560	6.764	20.93	0.02	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	6.03560	0.00604	4.51870	0.00452	6.036	21.29	0.01	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	5.57930	0.00558	3.87860	0.00388	5.579	21.54	0.01	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	5.16950	0.00517	3.32900	0.00333	5.170	21.80	0.01	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	4.94350	0.00494	3.03740	0.00304	4.944	21.96	0.01	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	2.70770	0.00271	1.33470	0.00133	2.708	22.45	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.21410	0.00021	0.07250	0.00007	0.214	22.45	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.08230	0.00008	0.02410	0.00002	0.082	22.45	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00990	0.00001	0.00210	0.00000	0.010	22.45	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			12.66640	12.66640	12.68990	12.68990		14.15	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	974.49880	0.97450	953.38670	0.95339	974.499	16.33	0.76	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	5.84420	0.00584	4.20060	0.00420	5.844	21.15	0.01	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.67060	12.67060	12.69410	12.69410		14.17	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			12.69560	12.69560	12.71900	12.71900		14.30	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,361.01290	1.36101	1,339.78540	1.33979	1,361.013	17.29	0.83	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.47220	0.00047	0.28560	0.00029	0.472	20.52	0.00	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			12.71430	12.71430	12.73760	12.73760		14.35	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			12.72260	12.72260	12.74590	12.74590		14.33	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	741.94460	0.74194	723.64700	0.72365	741.945	15.49	0.64	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	89.69240	0.08969	92.21620	0.09222	89.692	17.79	0.14	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			12.72680	12.72680	12.75010	12.75010		14.45	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	974.71230	0.97471	954.98210	0.95498	974.712	16.18	0.72	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	7.02320	0.00702	6.06130	0.00606	7.023	19.82	0.01	0.00	0	60.00

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\$ / R	On 31/07/2017	Any day expiry		12.73510	12.73510		12.75840	12.75840		14.44	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry		12.75800	12.75800		12.78120	12.78120		14.47	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry		12.79550	12.79550		12.81860	12.81860		14.55	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	974.27850	0.97428	956.15770	0.95616	974.279	16.01	0.68	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	16.77570	0.01678	17.79690	0.01780	16.776	20.81	0.03	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future		12.83720	12.83720		12.86010	12.86010		14.62	0.00	3,414,695.20	266	26,115.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	161.74340	0.16174	155.34510	0.15535	161.743	13.46	0.22	0.00	0	7,602.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	500.82110	0.50082	488.21090	0.48821	500.821	14.55	0.47	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	459.28230	0.45928	468.01620	0.46802	459.282	14.92	0.47	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	622.08230	0.62208	607.91620	0.60792	622.082	14.92	0.53	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	714.34260	0.71434	699.23370	0.69923	714.343	15.20	0.57	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	898.82030	0.89882	882.16010	0.88216	898.820	15.72	0.63	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	311.02060	0.31102	316.73150	0.31673	311.021	15.92	0.35	0.00	0	5,480.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	1,177.81270	1.17781	1,160.04870	1.16005	1,177.813	16.43	0.71	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	183.63190	0.18363	188.00000	0.18800	183.632	17.29	0.22	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,563.55160	1.56355	1,544.96970	1.54497	1,563.552	17.32	0.78	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,649.85100	1.64985	1,631.03620	1.63104	1,649.851	17.47	0.80	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,781.35210	1.78135	1,762.21520	1.76222	1,781.352	17.69	0.82	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	145.12560	0.14513	148.82860	0.14883	145.126	17.74	0.18	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	99.14330	0.09914	101.99760	0.10200	99.143	18.49	0.13	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	50.12720	0.05013	51.00940	0.05101	50.127	20.10	0.07	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	39.44030	0.03944	39.70110	0.03970	39.440	20.77	0.05	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	30.19250	0.03019	30.10740	0.03011	30.193	21.27	0.04	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	24.77020	0.02477	24.67060	0.02467	24.770	21.27	0.03	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	24.03970	0.02404	23.93870	0.02394	24.040	21.27	0.03	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	8.84860	0.00885	8.75390	0.00875	8.849	21.27	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry		12.85590	12.85590		12.87880	12.87880		14.63	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	974.10900	0.97411	957.41970	0.95742	974.109	15.89	0.65	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	26.62960	0.02663	26.59160	0.02659	26.630	21.37	0.04	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry		12.85800	12.85800		12.88080	12.88080		14.64	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry		12.90890	12.90890		12.93180	12.93180		14.82	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry		12.91700	12.91700		12.94000	12.94000		14.86	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	979.37030	0.97937	963.22530	0.96323	979.370	15.92	0.62	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	33.16980	0.03317	34.25280	0.03425	33.170	21.39	0.04	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry		12.95160	12.95160		12.97460	12.97460		14.97	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry		12.98210	12.98210		13.00520	13.00520		15.08	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	983.60680	0.98361	967.61490	0.96761	983.607	15.92	0.59	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	41.03050	0.04103	42.11320	0.04211	41.031	21.35	0.05	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.02280	13.02280		13.04600	13.04600		15.12	0.00	442,775.20	34	17,615.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	220.15690	0.22016	213.80650	0.21381	220.157	13.96	0.23	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	286.54130	0.28654	279.30090	0.27930	286.541	14.10	0.28	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	401.91110	0.40191	391.75370	0.39175	401.911	14.40	0.35	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	661.85530	0.66186	648.95810	0.64896	661.855	15.12	0.47	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	734.57770	0.73458	720.67190	0.72067	734.578	15.31	0.50	0.00	0	40,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	804.15800		0.80416		789.69460	0.78969	804.158	15.49	0.52	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	883.07480		0.88307		868.03970	0.86804	883.075	15.68	0.55	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,359.46870		1.35947	1,341.60990	1.34161	1,359.469	16.77	0.67	0.00	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,430.92050		1.43092	1,412.78880	1.41279	1,430.920	16.92	0.68	0.00	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,479.15240		1.47915	1,460.84350	1.46084	1,479.152	17.03	0.69	0.00	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,503.43840		1.50344	1,485.04530	1.48505	1,503.438	17.08	0.69	0.00	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,765.77750		1.76578	1,747.44780	1.74745	1,765.778	17.54	0.74	0.00	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,790.77620		1.79078	1,772.38630	1.77239	1,790.776	17.58	0.74	0.00	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	216.65250		0.21665	220.63250	0.22063	216.653	18.19	0.20	0.00	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	202.57450		0.20257	206.37800	0.20638	202.575	18.34	0.19	0.00	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	131.18230		0.13118	133.11610	0.13312	131.182	19.67	0.13	0.00	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	119.01820		0.11902	120.62260	0.12062	119.018	20.10	0.12	0.00	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	105.70420		0.10570	106.94920	0.10695	105.704	20.65	0.10	0.00	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	95.93190		0.09593	96.91510	0.09692	95.932	21.13	0.09	0.00	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	79.52320		0.07952	81.77270	0.08177	79.523	21.27	0.08	0.00	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	77.32540		0.07733	79.52420	0.07952	77.325	21.27	0.08	0.00	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	75.71400		0.07571	77.87550	0.07788	75.714	21.27	0.08	0.00	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	73.61360		0.07361	75.72610	0.07573	73.614	21.27	0.07	0.00	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	40.82420		0.04082	42.12180	0.04212	40.824	21.27	0.04	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.03100		13.03100	13.05420	13.05420			15.21	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	986.70370		0.98670	970.95870	0.97096	986.704	15.93	0.57	0.00	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	44.27810		0.04428	45.55720	0.04556	44.278	21.29	0.05	0.00	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.13750		13.13750	13.15940	13.15940			15.40	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.14160		13.14160	13.16330	13.16330			15.40	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.20580		13.20580	13.22670	13.22670			15.47	0.00	1,320,580.00	100	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	689.07190		0.68907	677.49180	0.67749	689.072	15.19	0.43	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	285.02120		0.28502	288.37650	0.28838	285.021	18.53	0.22	0.00	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.28140		13.28140	13.30210	13.30210			15.73	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,129.83560		2.12984	2,112.95380	2.11295	2,129.836	17.99	0.71	0.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	295.55950		0.29556	299.13830	0.29914	295.560	18.93	0.22	0.00	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.31420		13.31420	13.33510	13.33510			15.79	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.32240		13.32240	13.34330	13.34330			15.80	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.39230		13.39230	13.41320	13.41320			16.01	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,104.48290		1.10448	1,091.53620	1.09154	1,104.483	16.30	0.50	0.00	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			13.50720		13.50720	13.52840	13.52840			16.24	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.57910		13.57910	13.60040	13.60040			16.34	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			13.69620		13.69620	13.71760	13.71760			16.55	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.75980		13.75980	13.78140	13.78140			16.62	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			13.88510		13.88510	13.90690	13.90690			16.79	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.95280		13.95280	13.97470	13.97470			16.83	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.64780		12.64780	12.67140	12.67140			14.10	0.00	88,534.60	7	544.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			12.83720		12.83720	12.86010	12.86010			14.62	0.00	0.00	0	7.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.02280		13.02280	13.04600	13.04600			15.12	0.00	0.00	0	4.00

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 31/03/2017	Any day expiry		15.57800	15.57800		15.66370	15.66370		13.42	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry		15.61870	15.61870		15.70420	15.70420		13.57	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry		15.65420	15.65420		15.74000	15.74000		13.58	0.00	0.00	0	204.00
£ / R	On 28/04/2017	Any day expiry		15.66330	15.66330		15.74890	15.74890		13.76	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future		15.81830	15.81830		15.90400	15.90400		14.84	0.00	26,226,741.40	1,658	58,842.00
£ / R	On 18/09/2017	Foreign Exchange Future		16.09490	16.09490		16.18190	16.18190		15.17	0.00	0.00	0	1,776.00
£ / R	On 18/12/2017	Foreign Exchange Future		16.37250	16.37250		16.46080	16.46080		14.81	0.00	29,814,322.50	1,821	6,391.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.11421	0.11421		0.11445	0.11445		15.77	0.00	0.00	0	3,804.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.11641	0.11641		0.11664	0.11664		13.76	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.11866	0.11866		0.11891	0.11891		13.13	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry		13.48260	13.48260		13.49350	13.49350		11.97	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry		13.52170	13.52170		13.53260	13.53260		12.21	0.00	0.00	0	45.00
€ / R	On 28/04/2017	Any day expiry		13.54230	13.54230		13.55320	13.55320		12.22	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future		13.71500	13.71500		13.72540	13.72540		13.12	0.00	174,770,245.00	12,743	106,831.00
€ / R	On 18/09/2017	Foreign Exchange Future		13.98550	13.98550		13.99610	13.99610		13.78	0.00	1,398,550.00	100	7,455.00
€ / R	On 18/12/2017	Foreign Exchange Future		14.25820	14.25820		14.26990	14.26990		14.23	0.00	0.00	0	1,495.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	554.45250	0.55445	548.45450	0.54845	554.453	13.97	0.42	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	206.78140	0.20678	207.16470	0.20716	206.781	17.14	0.19	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future		14.53840	14.53840		14.54870	14.54870		14.52	0.00	0.00	0	654.00
10Y STND	On 17/12/2025	Interest Rate Swap		94.91707	94.91707		94.55085	94.55085			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		91.90885	91.90885		91.52548	91.52548			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		90.63023	90.63023		90.23353	90.23353			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		92.74406	92.74406		92.33549	92.33549			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		96.47132	96.47132		96.05671	96.05671			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		95.01531	95.01531		94.58658	94.58658			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		97.03748	97.03748		96.60694	96.60694			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.60708	99.60708		99.60708	99.60708			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.59658	99.59658		99.59354	99.59354			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.78048	99.78048		99.77163	99.77163			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.71363	99.71363		99.70306	99.70306			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.87308	99.87308		99.84555	99.84555			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.80903	99.80903		99.80065	99.80065			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		98.99623	98.99623		98.98251	98.98251			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.56144	98.56144		98.53367	98.53367			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.50766	98.50766		98.47022	98.47022			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.90000	98.90000		98.85000	98.85000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.28322	99.28322		99.23081	99.23081			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.68228	99.68228		99.61347	99.61347			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 17/12/2020	Interest Rate Swap	96.31506		96.31506		96.14098	96.14098			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.54311		95.54311		95.35530	95.35530			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.74712		94.74712		94.54436	94.54436			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.93245		94.93245		94.70832	94.70832			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.12234		97.12234		96.88206	96.88206			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.25562		97.25562		97.00400	97.00400			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.43491		98.43491		98.18279	98.18279			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	536.95800		536.95800		537.90600	537.90600			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	547.21700		547.21700		548.18600	548.18600			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	557.96500		557.96500		558.95000	558.95000			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	625.32600		625.32600		627.04200	627.04200			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	637.27300		637.27300		639.02500	639.02500			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	649.79000		649.79000		651.57300	651.57300			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	569.53500		569.53500		571.57100	571.57100			0.00	0.00	0	593.00
ALBI	On 03/08/2017	Index Future	580.41600		580.41600		582.49400	582.49400			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	591.81600		591.81600		593.93200	593.93200			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.63200		9.63200		9.67530	9.67530		10.83	0.00	5,779,200.00	600	23,684.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.76200		9.76200		9.80510	9.80510		11.16	0.00	16,595,400.00	1,700	1,725.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	9.89070		9.89070		9.93420	9.93420		11.42	0.00	42,994,872.90	4,347	53.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.46280		9.46280		9.52170	9.52170		11.90	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.61770		9.61770		9.67700	9.67700		12.32	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	9.77250		9.77250		9.83310	9.83310		12.43	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	12.81300		12.81300		12.84460	12.84460		13.59	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.08310		13.08310		13.11480	13.11480		14.24	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.35740		13.35740		13.38960	13.38960		14.92	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.82750		1.82750		1.83280	1.83280		13.49	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.84260		1.84260		1.84830	1.84830		13.73	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.85680		1.85680		1.86210	1.86210		13.68	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.82000		1.82000		1.82550	1.82550		13.11	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.85110		1.85110		1.85300	1.85300		13.37	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

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
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 04/05/2017	Bond Future	10.13634	80.25681		10.08132	80.62427				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.20502	81.79014		10.14816	82.16507				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.27242	79.60391		10.21377	79.98583				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	10.28731	84.36413		10.21204	84.94813				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.35501	85.97599		10.27734	86.57164				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.42038	83.40288		10.34031	84.00982				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	567.53300	567.53300		569.47800	569.47800				0.00	0.00	0	398.00
GOVI	On 03/08/2017	GOVI	578.37500	578.37500		580.36100	580.36100				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	589.73500	589.73500		591.75700	591.75700				0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.63120	1.63120		1.63410	1.63410			14.23	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.65760	1.65760		1.66040	1.66040			14.24	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.68270	1.68270		1.68570	1.68570			15.02	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.33986	129.33986		129.34233	129.34233				0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	130.48896	130.48896		130.49264	130.49264				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.08248	133.08248		133.08513	133.08513				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	100.73634	100.73634		101.06121	101.06121				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	106.64206	106.64206		107.08084	107.08084				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	108.69871	108.69871		109.14688	109.14688				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	109.76881	109.76881		110.22510	110.22510				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

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 04/05/2017	Bond Future		133.48911	133.48911		133.82411	133.82411			0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future		134.55009	134.55009		134.89273	134.89273			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		137.22436	137.22436		137.57285	137.57285			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		131.59448	131.59448		131.87246	131.87246			0.00	6,579,724.00	50	20,203.00
I2046	On 03/08/2017	Bond Future		134.13247	134.13247		134.41692	134.41692			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		135.19413	135.19413		135.48305	135.48305			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		142.54281	142.54281		142.38044	142.38044			0.00	0.00	0	24,094.00
I2050	On 03/08/2017	Bond Future		143.61326	143.61326		143.44922	143.44922			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		146.46751	146.46751		146.29896	146.29896			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		252.09600	252.09600		252.18400	252.18400			0.00	0.00	0	925.00
IGOV	On 03/08/2017	Index Future		256.95800	256.95800		257.05000	257.05000			0.00	295,501,700.00	115	297.00
IGOV	On 02/11/2017	Index Future		262.06500	262.06500		262.15700	262.15700			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.31000	92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.25000	92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12070	0.12070		0.12130	0.12130			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12080	0.12080		0.12090	0.12090			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12070	0.12070		0.12060	0.12060			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		8.86920	8.86920		8.91320	8.91320		11.04	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		8.98340	8.98340		9.02770	9.02770		11.37	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.09590	9.09590		9.14100	9.14100		12.04	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.24190	1.24190		1.24340	1.24340			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.25600	1.25600		1.25750	1.25750			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.26990	1.26990		1.27120	1.27120			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			1.25070		1.25070		1.25510	1.25510			0.00	12,507.00	10	4,148.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25380		1.25380		1.25830	1.25830			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.25720		1.25720		1.26180	1.26180			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.08440		1.08440		1.08320	1.08320			0.00	13,029,066.00	12,015	33,360.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.08940		1.08940		1.08830	1.08830			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.09490		1.09490		1.09380	1.09380			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.36887		117.88111		8.32338	118.20524		7.96	0.00	107,389,691.21	911	111,474.00
R186	On 04/05/2017	Bond Future	8.44	Call	1,516.80000		1.51680		1,722.48000	1.72248	1,516.800	7.94	0.57	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	2,748.26000		2.74826		3,014.44000	3.01444	2,748.260	8.08	0.77	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	164.32000		0.16432		139.58000	0.13958	164.320	8.22	0.10	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	157.44000		0.15744		133.65000	0.13365	157.440	8.23	0.10	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	49.92000		0.04992		41.83000	0.04183	49.920	8.38	0.04	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.39440		114.83035		8.34695	115.16138		8.22	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,063.28000		1.06328		979.28000	0.97928	1,063.280	8.43	0.29	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	409.22000		0.40922		372.07000	0.37207	409.220	8.74	0.13	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	299.65000		0.29965		271.51000	0.27151	299.650	8.83	0.10	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.41142		117.08613		8.36210	117.42305		8.06	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			301.14068		301.14068		301.06144	301.06144			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			299.99601		299.99601		299.91788	299.91788			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			305.95860		305.95860		305.87653	305.87653			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			248.12737		248.12737		248.13214	248.13214			0.00	0.00	0	33,747.00
R202	On 03/08/2017	Bond Future			249.22007		249.22007		249.22704	249.22704			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			254.17333		254.17333		254.17840	254.17840			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			7.92598		100.64964		7.88005	100.85954		5.70	0.00	0.00	0	19,183.00
R2023	On 03/08/2017	Bond Future			7.93287		102.57258		7.88426	102.78709		5.52	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			7.93338		100.65565		7.88208	100.87390		4.98	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			7.15829		101.55572		7.14212	101.56139		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			8.75728		96.40146		8.71203	96.73188			0.00	0.00	0	31,886.00

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
R2030	On 03/08/2017	Bond Future		8.79259	94.23653		8.74573	94.57383			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future		8.81730	96.08781		8.76896	96.43133			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		8.91673	95.42610		8.85632	95.90134		11.66	0.00	0.00	0	22,637.00
R2032	On 03/08/2017	Bond Future		8.95142	97.24922		8.88906	97.73409		11.59	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		8.98156	95.00065		8.91730	95.49461		11.48	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		9.10762	99.63364		9.05739	100.06709			0.00	0.00	0	8,250.00
R2035	On 03/08/2017	Bond Future		9.14456	101.53718		9.09276	101.97950			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.17936	99.02923		9.12606	99.47979			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		9.17965	96.13372		9.13454	96.52338		13.25	0.00	0.00	0	52,232.00
R2037	On 03/08/2017	Bond Future		9.22091	93.71323		9.17440	94.11088		13.80	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.25297	95.55421		9.20519	95.95928		13.78	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		7.36487	103.99429		7.33765	104.03543		1.22	0.00	3,119,828.70	30	27,359.00
R204	On 03/08/2017	Bond Future		7.29296	101.94084		7.26003	101.98335		1.23	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.13290	103.94333		7.09274	103.98622		0.80	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		9.20935	100.43175		9.15411	100.94807		13.96	0.00	0.00	0	9,680.00
R2040	On 03/08/2017	Bond Future		9.24998	97.84297		9.19307	98.36981		14.55	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.28164	99.76520		9.22322	100.30183		14.53	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		9.23882	97.52656		9.18865	98.00306		14.71	0.00	0.00	0	23,791.00
R2044	On 03/08/2017	Bond Future		9.27835	95.00751		9.22671	95.49369		15.35	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.30925	96.87396		9.25628	97.36926		15.36	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		9.22132	96.84788		9.17113	97.33925		15.35	0.00	0.00	0	72,762.00
R2048	On 03/08/2017	Bond Future		9.25564	98.69815		9.20404	99.19955		15.32	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future		9.28797	96.19784		9.23505	96.70854		15.34	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future		7.41965	101.86148		7.37241	101.97449		2.17	0.00	10,186,148.00	100	76,368.00
R207	On 03/08/2017	Bond Future		7.38739	100.16429		7.33453	100.28006		2.19	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 03/08/2017	Bond Future	8.19	Call	1,806.45000		1.80645	1,911.93000	1.91193		1,806.450	2.32	0.90	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.30955		102.13196	7.25048	102.24952			1.79	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.55281		98.04379	7.51148	98.17893			3.53	0.00	0.00	0	23,301.00
R208	On 03/08/2017	Bond Future			7.53690		99.91694	7.49219	100.05523			3.51	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.50188		98.47689	7.45364	98.61742			2.96	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			9.09636		75.19109	9.04617	75.55382			13.68	0.00	1,052,675.26	14	62,480.00
R209	On 04/05/2017	Bond Future	8.93	Call	859.58000		0.85958	1,018.04000	1.01804		859.580	13.64	0.37	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	717.97000		0.71797	626.55000	0.62655		717.970	14.00	0.31	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	263.97000		0.26397	225.69000	0.22569		263.970	14.29	0.14	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.13057		76.62765	9.07896	76.99773			13.66	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.16086		74.98218	9.10789	75.35920			13.71	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future	8.30	Call	951.26000		0.95126	0.00000	0.00000		951.260	13.15	0.22	94,441,903.07	5,600	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	2,649.62000		2.64962	0.00000	0.00000		2,649.620	13.56	0.46	97,490,450.70	2,800	2,800.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,176.08000		1.17608	0.00000	0.00000		1,176.080	14.40	0.23	114,743,127.82	6,720	3,360.00
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			187.11430		187.11430	187.11802	187.11802				0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			190.72306		190.72306	190.72850	190.72850				0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			192.08171		192.08171	192.08572	192.08572				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			149.48906		149.48906	149.49227	149.49227				0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future			150.32221		150.32221	150.32694	150.32694				0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.31000		153.31000	153.31351	153.31351				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			8.79964		87.08897	8.75438	87.41176			11.31	0.00	41,802,705.60	480	45,131.00
R213	On 03/08/2017	Bond Future			8.82954		88.75279	8.78281	89.08226			11.27	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
R213	On 02/11/2017	Bond Future		8.85700	86.94496		8.80888	87.28045		11.22	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		9.16574	75.57863		9.11049	76.00082		14.59	0.00	0.00	0	34,975.00
R214	On 03/08/2017	Bond Future		9.19871	77.02251		9.14194	77.45334		14.59	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future		9.22968	75.23793		9.17148	75.67681		14.61	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		21,371.87000	21,371.87000		21,414.47000	21,414.47000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future		9.04160	9.04160		9.06380	9.06380		11.54	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future		3.41350	3.41350		3.41590	3.41590		14.72	0.00	0.00	0	19,800.00
ZMW / R	On 19/06/2017	Foreign Exchange Future		1.29000	1.29000		1.29480	1.29480			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.28090	1.28090		1.28170	1.28170			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future		1.25140	1.25140		1.25800	1.25800			0.00	0.00	0	0.00
Total for Derivatives :												1,434,679,587.28	81,352	2 954 962.00
Grand Total:												1,434,679,587.28	81,352	2 954 962.00