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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/03/2017

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	12.67700	12.67700		12.77120	12.77120		11.74	0.00	0.00	0	0.00	
\$ / R	On 27/03/2017	Any day expiry	13.12	Call	7.94770	0.00795	22.80050	0.02280	7.948	16.22	0.06	0.00	0	20,000.00
\$ / R	On 29/03/2017	Any day expiry			12.68160	12.68160	12.77570	12.77570		12.44	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	821.29460	0.82129	731.77980	0.73178	821.295	19.36	0.98	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	0.04550	0.00005	0.04490	0.00004	0.045	35.79	0.00	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			12.68560	12.68560	12.77990	12.77990		12.67	0.00	6,630,429.00	519	6,529.00
\$ / R	On 03/04/2017	Any day expiry			12.69150	12.69150	12.78630	12.78630		12.37	0.00	0.00	0	0.00
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	417.20840	0.41721	342.15600	0.34216	417.208	14.78	0.85	0.00	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	16.40240	0.01640	27.29190	0.02729	16.402	15.74	0.09	0.00	0	15,400.00
\$ / R	On 10/04/2017	Any day expiry			12.70540	12.70540	12.80130	12.80130		12.51	0.00	0.00	0	0.00
\$ / R	On 10/04/2017	Any day expiry	13.25	Call	24.99850	0.02500	46.00690	0.04601	24.998	14.51	0.12	0.00	0	1,850.00
\$ / R	On 10/04/2017	Any day expiry	13.50	Call	11.39230	0.01139	21.85380	0.02185	11.392	15.76	0.06	0.00	0	1,000.00
\$ / R	On 10/04/2017	Any day expiry	13.75	Call	5.91100	0.00591	10.82150	0.01082	5.911	17.26	0.03	0.00	0	2,100.00
\$ / R	On 10/04/2017	Any day expiry	14.00	Call	3.27230	0.00327	5.56130	0.00556	3.272	18.72	0.02	0.00	0	1,000.00
\$ / R	On 11/04/2017	Any day expiry			12.70740	12.70740	12.80350	12.80350		12.57	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			12.70940	12.70940	12.80560	12.80560		12.59	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	9.33740	0.00934	16.71310	0.01671	9.337	16.61	0.04	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	6.66230	0.00666	11.86470	0.01186	6.662	17.15	0.03	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	1,244.80380	1.24480	1,151.74960	1.15175	1,244.804	17.92	0.98	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	0.10770	0.00011	0.40990	0.00041	0.108	34.18	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			12.71130	12.71130	12.80770	12.80770		12.64	0.00	0.00	0	722.00
\$ / R	On 13/04/2017	Any day expiry	13.50	Call	16.47280	0.01647	28.79880	0.02880	16.473	15.89	0.07	0.00	0	20,000.00
\$ / R	On 18/04/2017	Any day expiry			12.72130	12.72130	12.81840	12.81840		12.46	0.00	0.00	0	1,450.00
\$ / R	On 20/04/2017	Any day expiry			12.72520	12.72520	12.82270	12.82270		12.72	0.00	0.00	0	0.00
\$ / R	On 20/04/2017	Any day expiry	12.86	Put	270.76540	0.27077	222.25000	0.22225	270.765	13.18	0.60	0.00	0	30,000.00
\$ / R	On 21/04/2017	Any day expiry			12.72720	12.72720	12.82490	12.82490		12.83	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			12.73530	12.73530	12.83350	12.83350		12.92	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	803.13750	0.80314	723.08590	0.72309	803.138	15.81	0.87	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	1,084.00180	1.08400	996.31480	0.99631	1,084.002	16.76	0.93	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	1,374.40830	1.37441	1,282.43320	1.28243	1,374.408	17.66	0.96	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	0.85520	0.00086	1.50090	0.00150	0.855	19.65	0.00	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	0.58930	0.00059	0.69530	0.00070	0.589	23.05	0.00	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	0.81250	0.00081	0.93440	0.00093	0.813	29.85	0.00	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			12.74170	12.74170	12.84000	12.84000		13.11	0.00	4,836,564.00	380	2,057.00
\$ / R	On 04/05/2017	Any day expiry			12.75450	12.75450	12.85300	12.85300		13.23	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	43.95900	0.04396	61.42600	0.06143	43.959	16.34	0.12	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			12.76950	12.76950	12.86830	12.86830		13.41	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			12.80150	12.80150	12.90060	12.90060		13.77	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	810.59530	0.81060	740.71660	0.74072	810.595	15.94	0.77	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	3.43390	0.00343	4.28480	0.00428	3.434	21.40	0.01	0.00	0	60.00
\$ / R	On 31/05/2017	Any day expiry			12.81200	12.81200	12.91100	12.91100		13.74	0.00	0.00	0	40.00
\$ / R	On 19/06/2017	Foreign Exchange Future			12.85220	12.85220	12.95080	12.95080		13.89	0.00	383,522,500.20	29,841	496,358.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	107.75150	0.10775	0.00000	0.00000	107.751	12.95	0.22	25,283,602.08	9,000	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	455.25460	0.45525	0.00000	0.00000	455.255	13.58	0.61	23,286,834.00	3,000	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	281.49590	0.28150	250.37660	0.25038	281.496	13.67	0.42	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	327.34890	0.32735	292.77100	0.29277	327.349	13.81	0.46	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	384.24710	0.38425	344.20930	0.34421	384.247	14.03	0.51	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	299.29340	0.29929	352.26500	0.35227	299.293	14.31	0.45	0.00	0	2,378.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	447.09340	0.44709	401.46500	0.40147	447.093	14.31	0.55	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.13	Put	534.76020	0.53476	483.93040	0.48393	534.760	14.68	0.60	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	200.99350	0.20099	0.00000	0.00000	200.993	15.27	0.33	16,725,578.80	4,000	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	189.64320	0.18964	228.04360	0.22804	189.643	15.41	0.31	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	176.91400	0.17691	213.36960	0.21337	176.914	15.58	0.29	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	167.00440	0.16700	201.90300	0.20190	167.004	15.72	0.28	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	971.39930	0.97140	902.78410	0.90278	971.399	16.21	0.77	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	132.05200	0.13205	161.77190	0.16177	132.052	16.24	0.23	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	117.58960	0.11759	144.78560	0.14479	117.590	16.50	0.21	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	1,091.39280	1.09139	1,019.27280	1.01927	1,091.393	16.57	0.80	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	1,126.29400	1.12629	1,053.24620	1.05325	1,126.294	16.68	0.81	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	93.58490	0.09358	116.33600	0.11634	93.585	17.01	0.17	0.00	0	5,000.00

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	Put	1,241.38490	1.24138	1,165.53600	1.16554	1,241.385	17.01	0.83	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,340.53920	1.34054	1,262.56020	1.26256	1,340.539	17.29	0.85	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,358.72160	1.35872	1,280.37950	1.28038	1,358.722	17.35	0.85	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,404.09430	1.40409	1,325.15040	1.32515	1,404.094	17.45	0.86	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,449.56180	1.44956	1,370.22460	1.37022	1,449.562	17.55	0.87	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	69.17770	0.06918	88.11900	0.08812	69.178	17.61	0.13	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,541.31860	1.54132	1,460.53720	1.46054	1,541.319	17.74	0.88	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	51.70590	0.05171	67.06180	0.06706	51.706	18.06	0.10	0.00	0	42,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	2,070.38370	2.07038	1,982.71980	1.98272	2,070.384	18.81	0.94	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	24.18720	0.02419	32.94000	0.03294	24.187	19.30	0.05	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	18.31480	0.01831	25.41410	0.02541	18.315	19.78	0.04	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,663.77320	2.66377	2,572.16620	2.57217	2,663.773	19.87	0.97	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,938.68600	2.93869	2,844.50680	2.84451	2,938.686	20.14	0.98	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	10.88600	0.01089	15.30680	0.01531	10.886	20.14	0.02	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	9.89120	0.00989	13.70670	0.01371	9.891	20.21	0.02	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	9.75670	0.00976	13.49090	0.01349	9.757	20.22	0.02	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	8.05660	0.00806	10.78350	0.01078	8.057	20.35	0.02	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	7.02820	0.00703	9.16780	0.00917	7.028	20.45	0.02	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	6.13250	0.00613	7.77930	0.00778	6.133	20.54	0.01	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	5.65170	0.00565	7.04290	0.00704	5.652	20.60	0.01	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	2.95960	0.00296	3.15950	0.00316	2.960	21.02	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.21200	0.00021	0.21850	0.00022	0.212	21.02	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.07810	0.00008	0.07920	0.00008	0.078	21.02	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00850	0.00001	0.00830	0.00001	0.009	21.02	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			12.87130	12.87130	12.97010	12.97010		13.98	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	817.48860	0.81749	755.27850	0.75528	817.489	15.71	0.71	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	7.42780	0.00743	9.34130	0.00934	7.428	20.18	0.02	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.87560	12.87560	12.97440	12.97440		14.01	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			12.90120	12.90120	13.00040	13.00040		14.16	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,189.95820	1.18996	1,118.43600	1.11844	1,189.958	16.72	0.79	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.60310	0.00060	0.65190	0.00065	0.603	19.69	0.00	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			12.92040	12.92040	13.01990	13.01990		14.21	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			12.92900	12.92900	13.02860	13.02860		14.30	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	606.00610	0.60601	555.90620	0.55591	606.006	14.90	0.58	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	120.00920	0.12001	143.74320	0.14374	120.009	17.39	0.18	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			12.93320	12.93320	13.03290	13.03290		14.32	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	823.85630	0.82386	764.59280	0.76459	823.856	15.61	0.66	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	9.74790	0.00975	19.42180	0.01942	9.748	19.30	0.02	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			12.94180	12.94180	13.04160	13.04160		14.31	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			12.96530	12.96530	13.06550	13.06550		14.35	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.00370	13.00370	13.10450	13.10450		14.44	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	828.82930	0.82883	772.07670	0.77208	828.829	15.49	0.62	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	24.85890	0.02486	35.25650	0.03526	24.859	20.82	0.04	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.04650	13.04650	13.14790	13.14790		14.52	0.00	10,502,432.50	805	25,026.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	116.65830	0.11666	103.80010	0.10380	116.658	13.16	0.17	1,121,319.60	500	7,602.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	400.26350	0.40026	365.29510	0.36530	400.263	14.13	0.40	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	553.20600	0.55321	614.14690	0.61415	553.206	14.44	0.53	3,482,781.12	500	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	506.70600	0.50671	466.24690	0.46625	506.706	14.44	0.47	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	590.01540	0.59002	544.38590	0.54439	590.015	14.70	0.51	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	760.83630	0.76084	707.91090	0.70791	760.836	15.22	0.58	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	377.62240	0.37762	423.51500	0.42352	377.622	15.42	0.40	0.00	0	5,480.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	1,024.23210	1.02423	962.49200	0.96249	1,024.232	15.94	0.66	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	225.65040	0.22565	256.58710	0.25659	225.650	16.82	0.26	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,395.97240	1.39597	1,325.16220	1.32516	1,395.972	16.86	0.75	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,480.84360	1.48084	1,408.35820	1.40836	1,480.844	17.06	0.76	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,608.70340	1.60870	1,535.27170	1.53527	1,608.703	17.30	0.78	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	181.01090	0.18101	208.49800	0.20850	181.011	17.35	0.21	2,757,346.65	1,000	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	62.27590	0.06228	74.45730	0.07446	62.276	19.62	0.08	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	48.59910	0.04860	59.63980	0.05964	48.599	20.25	0.06	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	38.49410	0.03849	48.55280	0.04855	38.494	20.89	0.05	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	33.76910	0.03377	44.07090	0.04407	33.769	21.13	0.04	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	32.81440	0.03281	43.44970	0.04345	32.814	21.13	0.04	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	12.57890	0.01258	18.35900	0.01836	12.579	21.13	0.02	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.06570	13.06570	13.16730	13.16730		14.56	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	833.41250	0.83341	779.33040	0.77933	833.413	15.43	0.59	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	36.02130	0.03602	48.07940	0.04808	36.021	21.25	0.05	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.06780	13.06780	13.16940	13.16940		14.56	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.12030	13.12030	13.22300	13.22300		14.73	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.12870	13.12870	13.23160	13.23160		14.84	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	841.98030	0.84198	791.61100	0.79161	841.980	15.48	0.57	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	44.79940	0.04480	57.64730	0.05765	44.799	21.38	0.05	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.16440	13.16440	13.26810	13.26810		14.87	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.19590	13.19590	13.30030	13.30030		14.98	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	848.82750	0.84883	801.74470	0.80174	848.828	15.49	0.54	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	53.89410	0.05389	68.79470	0.06879	53.894	21.34	0.06	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.23790	13.23790	13.34320	13.34320		15.08	0.00	1,059,032.00	80	17,561.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	170.42050	0.17042	157.61550	0.15762	170.420	13.70	0.19	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	226.53730	0.22654	210.63420	0.21063	226.537	13.84	0.23	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	322.23440	0.32223	301.52990	0.30153	322.234	14.04	0.30	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	553.02510	0.55303	518.98090	0.51898	553.025	14.71	0.42	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	619.08560	0.61909	582.52680	0.58253	619.086	14.89	0.45	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	682.76410	0.68276	643.92350	0.64392	682.764	15.05	0.47	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	756.14270	0.75614	714.19820	0.71420	756.143	15.24	0.50	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,206.51870	1.20652	1,150.32180	1.15032	1,206.519	16.32	0.63	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,275.15760	1.27516	1,217.22460	1.21722	1,275.158	16.48	0.64	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,321.58900	1.32159	1,262.53150	1.26253	1,321.589	16.58	0.65	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,345.00140	1.34500	1,285.38650	1.28539	1,345.001	16.63	0.66	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,602.12360	1.60212	1,536.97910	1.53698	1,602.124	17.19	0.70	0.00	0	2,055.00

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	14.53	Put	1,626.86580	1.62687	1,561.23890	1.56124	1,626.866	17.25	0.71	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	257.60910	0.25761	292.30000	0.29230	257.609	17.88	0.23	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	241.01500	0.24102	274.16630	0.27417	241.015	18.03	0.22	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	152.15960	0.15216	174.81980	0.17482	152.160	19.19	0.14	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	137.61430	0.13761	159.02140	0.15902	137.614	19.61	0.13	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	121.69310	0.12169	141.67750	0.14168	121.693	20.14	0.12	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	110.01030	0.11001	128.90730	0.12891	110.010	20.61	0.10	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	98.65110	0.09865	116.45570	0.11646	98.651	21.15	0.09	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	97.32570	0.09733	115.00070	0.11500	97.326	21.22	0.09	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	96.34950	0.09635	113.92750	0.11393	96.350	21.27	0.09	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	95.07470	0.09507	112.52710	0.11253	95.075	21.34	0.09	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	54.41430	0.05441	68.61610	0.06862	54.414	21.36	0.06	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.24630	13.24630	13.35180	13.35180		15.09	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	853.66130	0.85366	808.77880	0.80878	853.661	15.50	0.53	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	58.57800	0.05858	73.48800	0.07349	58.578	21.36	0.06	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.35570	13.35570	13.46230	13.46230		15.14	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.35980	13.35980	13.46650	13.46650		15.27	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.42570	13.42570	13.53320	13.53320		15.40	0.00	0.00	0	170.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	581.38060	0.58138	553.05940	0.55306	581.381	14.75	0.39	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	328.52700	0.32853	369.35450	0.36935	328.527	18.23	0.25	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.50350	13.50350	13.61180	13.61180		15.62	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,964.38990	1.96439	1,905.53400	1.90553	1,964.390	17.68	0.68	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	338.24800	0.33825	378.48380	0.37848	338.248	18.65	0.24	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.53720	13.53720	13.64580	13.64580		15.74	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.54560	13.54560	13.65430	13.65430		15.75	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.61730	13.61730	13.72660	13.72660		15.90	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	978.30130	0.97830	942.61510	0.94262	978.301	15.95	0.47	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			13.73540	13.73540	13.84560	13.84560		16.19	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.80920	13.80920	13.92010	13.92010		16.30	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			13.92940	13.92940	14.04120	14.04120		16.51	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.99470	13.99470	14.10710	14.10710		16.58	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.12340	14.12340	14.23680	14.23680		16.71	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.19290	14.19290	14.30700	14.30700		16.80	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.85220	12.85220	12.95080	12.95080		13.89	0.00	102,817.60	8	551.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.04650	13.04650	13.14790	13.14790		14.52	0.00	0.00	0	7.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.23790	13.23790	13.34320	13.34320		15.08	0.00	0.00	0	4.00
£ / R	On 31/03/2017	Any day expiry			15.71790	15.71790	15.81250	15.81250		13.24	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			15.75710	15.75710	15.85350	15.85350		13.27	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			15.79130	15.79130	15.89000	15.89000		13.46	0.00	0.00	0	204.00
£ / R	On 28/04/2017	Any day expiry			15.80040	15.80040	15.89920	15.89920		13.62	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			15.95760	15.95760	16.05650	16.05650		14.48	0.00	9,782,008.80	613	59,044.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.24200	16.24200	16.34400	16.34400		15.04	0.00	194,904.00	12	1,776.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/12/2017	Foreign Exchange Future			16.52790		16.52790		16.63460	16.63460		14.74	0.00	0.00	0	8,202.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11444		0.11444		0.11527	0.11527		15.70	0.00	0.00	0	3,804.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11670		0.11670		0.11756	0.11756		13.82	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11903		0.11903		0.11993	0.11993		13.40	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			13.65090		13.65090		13.74130	13.74130		11.25	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry			13.68930		13.68930		13.78140	13.78140		11.34	0.00	0.00	0	45.00
€ / R	On 28/04/2017	Any day expiry			13.70970		13.70970		13.80260	13.80260		11.14	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future			13.88490		13.88490		13.97960	13.97960		12.68	0.00	14,107,058.40	1,016	94,004.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.16360		14.16360		14.26150	14.26150		13.41	0.00	0.00	0	7,347.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.44560		14.44560		14.54800	14.54800		14.07	0.00	0.00	0	1,495.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	466.79770		0.46680	449.45640	0.44946	466.798	13.58	0.37	0.00	0	18,000.00	
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	235.57870		0.23558	275.73630	0.27574	235.579	16.76	0.21	0.00	0	18,000.00	
€ / R	On 19/03/2018	Foreign Exchange Future			14.73420		14.73420		14.84060	14.84060		14.42	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.66610		95.66610		96.04422	96.04422			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.68914		92.68914		93.07154	93.07154			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.43288		91.43288		91.82226	91.82226			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.55714		93.55714		93.95304	93.95304			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.28197		97.28197		97.67800	97.67800			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.84417		95.84417		96.24843	96.24843			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.87537		97.87537		98.28462	98.28462			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.60708		99.60708		99.60709	99.60709			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.59851		99.59851		99.60243	99.60243			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.79453		99.79453		99.80229	99.80229			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.73705		99.73705		99.75051	99.75051			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.91113		99.91113		99.93138	99.93138			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.82078		99.82078		99.82634	99.82634			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.02028		99.02028		99.03432	99.03432			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.59685		98.59685		98.61639	98.61639			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.56462		98.56462		98.59427	98.59427			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.97000		98.97000		99.01000	99.01000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.39134		99.39134		99.43160	99.43160			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.81905		99.81905		99.87195	99.87195			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.61934		96.61934		96.75182	96.75182			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.88125		95.88125		96.02767	96.02767			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.11034		95.11034		95.27615	95.27615			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.31772		95.31772		95.51068	95.51068			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.52119		97.52119		97.73387	97.73387			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.67125		97.67125		97.89623	97.89623			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 21/06/2022	Interest Rate Swap	98.87938		98.87938		99.11334	99.11334			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	535.21900		535.21900		533.99800	533.99800			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	545.44900		545.44900		544.20300	544.20300			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	556.17700		556.17700		554.91400	554.91400			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	622.01500		622.01500		619.87400	619.87400			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	633.90400		633.90400		631.72100	631.72100			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	646.37200		646.37200		644.15500	644.15500			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	567.59100		567.59100		565.23800	565.23800			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	578.44000		578.44000		576.04000	576.04000			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	589.81800		589.81800		587.37800	587.37800			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.91300		9.91300		9.95490	9.95490		10.52	0.00	2,726,075.00	275	26,847.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.04860		10.04860		10.09140	10.09140		11.00	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.18380		10.18380		10.22820	10.22820		11.25	0.00	0.00	0	4,400.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.63750		9.63750		9.71910	9.71910		11.82	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.79780		9.79780		9.88170	9.88170		12.29	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	9.95840		9.95840		10.04550	10.04550		12.37	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	12.96680		12.96680		13.05720	13.05720		13.13	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.24320		13.24320		13.33690	13.33690		13.97	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.52540		13.52540		13.62350	13.62350		14.77	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.85180		1.85180		1.86690	1.86690		13.03	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.86680		1.86680		1.88170	1.88170		13.47	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.88050		1.88050		1.89600	1.89600		13.75	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.84440		1.84440		1.85950	1.85950		13.53	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.87480		1.87480		1.88740	1.88740		13.00	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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	10.15537	80.13030		10.21194	79.75601				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.22454	81.66203		10.28300	81.28020				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.29222	79.47559		10.35244	79.08721				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	10.28624	84.37239		10.34286	83.93752				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.35380	85.98521		10.41225	85.54158				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.41880	83.41478		10.47897	82.96347				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	565.38600	565.38600		563.01800	563.01800				0.00	11,307,720.00	2	398.00
GOVI	On 03/08/2017	GOVI	576.19300	576.19300		573.77700	573.77700				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	587.52600	587.52600		585.07100	585.07100				0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.65780	1.65780		1.67110	1.67110			13.46	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.68450	1.68450		1.69800	1.69800			14.44	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.71010	1.71010		1.72410	1.72410			14.52	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.35286	129.35286		129.35615	129.35615				0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	130.50459	130.50459		130.50756	130.50756				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.10096	133.10096		133.10564	133.10564				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	100.74590	100.74590		100.74824	100.74824				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	106.50717	106.50717		106.50976	106.50976				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	108.56314	108.56314		108.56544	108.56544				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	109.63266	109.63266		109.63640	109.63640				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	133.83534	133.83534		133.83864	133.83864				0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future	134.90530	134.90530		134.90838	134.90838				0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	137.58924	137.58924		137.59411	137.59411				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	131.88287	131.88287		131.88615	131.88615				0.00	0.00	0	20,133.00
I2046	On 03/08/2017	Bond Future	134.42874	134.42874		134.43149	134.43149				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
I2046	On 02/11/2017	Bond Future	135.49884		135.49884		135.50355	135.50355			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	142.39189		142.39189		142.39549	142.39549			0.00	0.00	0	24,054.00
I2050	On 03/08/2017	Bond Future	143.46203		143.46203		143.46499	143.46499			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	146.31587		146.31587		146.32118	146.32118			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	252.02000		252.02000		252.03600	252.03600			0.00	0.00	0	925.00
IGOV	On 03/08/2017	Index Future	256.88500		256.88500		256.90100	256.90100			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future	261.99500		261.99500		262.01500	262.01500			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	0.12260		0.12260		0.12360	0.12360			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.12110		0.12110		0.12210	0.12210			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12230		0.12230		0.12100	0.12100			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	9.03230		9.03230		9.05200	9.05200		10.96	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.15120		9.15120		9.17130	9.17130		11.39	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.26900		9.26900		9.29080	9.29080		11.93	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.24890		1.24890		1.25520	1.25520			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.26280		1.26280		1.26930	1.26930			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.27520		1.27520		1.28520	1.28520			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future	1.24160		1.24160		1.23980	1.23980			0.00	124,160.00	100	4,138.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future	1.24490		1.24490		1.24310	1.24310			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.24850		1.24850		1.24670	1.24670			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future	1.08040		1.08040		1.07940	1.07940			0.00	0.00	0	45,375.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future	1.08560		1.08560		1.08470	1.08470			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future	1.09120		1.09120		1.09030	1.09030			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
R186	On 04/05/2017	Bond Future			8.45726		117.25481		8.51367	116.85751		8.13	0.00	5,862,740.50	50	111,072.00
R186	On 04/05/2017	Bond Future	8.44	Call	1,255.87000		1.25587	1,112.95000	1.11295	1,255.870		8.01	0.49	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	2,340.10000		2.34010	2,110.32000	2.11032	2,340.100		8.11	0.70	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	278.72000		0.27872	376.15000	0.37615	278.720		8.24	0.16	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	268.46000		0.26846	363.42000	0.36342	268.460		8.24	0.15	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	97.88000		0.09788	143.79000	0.14379	97.880		8.39	0.06	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.48625		114.19320	8.54505	113.78781			8.41	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,297.47000		1.29747	1,458.80000	1.45880	1,297.470		8.47	0.33	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	527.53000		0.52753	613.15000	0.61315	527.530		8.77	0.16	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	393.17000		0.39317	461.80000	0.46180	393.170		8.86	0.13	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.50659		116.43974	8.56762	116.02780			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			301.08713		301.08713	301.09497	301.09497				0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			299.94657		299.94657	299.95386	299.95386				0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			305.91425		305.91425	305.92530	305.92530				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			247.83099		247.83099	247.83702	247.83702				0.00	0.00	0	33,757.00
R202	On 03/08/2017	Bond Future			248.92210		248.92210	248.92748	248.92748				0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			253.87432		253.87432	253.88318	253.88318				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			8.00877		100.27266	8.06530	100.01626			5.83	0.00	0.00	0	19,233.00
R2023	On 03/08/2017	Bond Future			8.02004		102.18934	8.07981	101.92761			5.63	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.02490		100.26773	8.08782	100.00211			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			7.13412		101.56419	7.13535	101.56376			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			8.84069		95.79654	8.90207	95.35479				0.00	0.00	0	32,136.00
R2030	On 03/08/2017	Bond Future			8.87871		93.62093	8.94224	93.17034				0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			8.90586		95.46288	8.97133	95.00453				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			8.97973		94.93410	9.03595	94.49813			11.83	0.00	0.00	0	22,897.00
R2032	On 03/08/2017	Bond Future			9.01627		96.74872	9.07431	96.30399			11.76	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.04810		94.49302	9.10781	94.04080			11.66	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 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	9.13510	99.39772		9.19129	98.91798			0.00	0.00	0	8,250.00	
R2035		On 03/08/2017	Bond Future	9.17276	101.29764		9.23069	100.80832			0.00	0.00	0	0.00	
R2035		On 02/11/2017	Bond Future	9.20807	98.78782		9.26760	98.29011			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	9.21754	95.80834		9.27378	95.32860		13.37	0.00	0.00	0	52,467.00	
R2037		On 03/08/2017	Bond Future	9.25982	93.38254		9.31779	92.89322		13.93	0.00	0.00	0	160.00	
R2037		On 02/11/2017	Bond Future	9.29265	95.21985		9.35213	94.72210		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	7.35201	104.01373		7.36740	103.99047		1.23	0.00	0.00	0	27,359.00	
R204		On 03/08/2017	Bond Future	7.27686	101.96162		7.29557	101.93747		1.24	0.00	0.00	0	0.00	
R204		On 02/11/2017	Bond Future	7.11027	103.96750		7.13215	103.94413		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	9.22689	100.26872		9.28311	99.74911		14.03	0.00	40,107,488.00	400	9,680.00	
R2040		On 03/08/2017	Bond Future	9.26793	97.67775		9.32583	97.14786		14.63	0.00	0.00	0	0.00	
R2040		On 02/11/2017	Bond Future	9.29978	99.59952		9.35915	99.06046		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	9.26137	97.31369		9.31755	96.78683		14.74	0.00	0.00	0	22,991.00	
R2044		On 03/08/2017	Bond Future	9.30144	94.79148		9.35926	94.25412		15.38	0.00	0.00	0	0.00	
R2044		On 02/11/2017	Bond Future	9.33266	96.65645		9.39190	96.10976		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	9.23849	96.68080		9.29457	96.13862		15.34	0.00	0.00	0	72,762.00	
R2048		On 03/08/2017	Bond Future	9.27317	98.52885		9.33081	97.97590		15.30	0.00	0.00	0	170.00	
R2048		On 02/11/2017	Bond Future	9.30569	96.02790		9.36475	95.46533		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	7.48728	101.69997		7.54484	101.56276		2.22	0.00	0.00	0	76,168.00	
R207		On 03/08/2017	Bond Future	7.46223	100.00067		7.52651	99.86041		2.25	0.00	0.00	0	0.00	
R207		On 03/08/2017	Bond Future	8.19	Call	1,667.25000	1.66725	1,550.53000	1.55053	1,667.250	2.33	0.87	0.00	0	51.00
R207		On 02/11/2017	Bond Future	7.39206	101.96803		7.46357	101.82624		1.85	0.00	0.00	0	0.00	
R207		On 15/01/2020	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R207/R203		On 15/01/2020	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208		On 04/05/2017	Bond Future	7.63034	97.79091		7.68721	97.60592		3.59	0.00	0.00	0	23,301.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 03/08/2017	Bond Future			7.62013		99.66014		7.68153	99.47123		3.59	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.59102		98.21787		7.65708	98.02645		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			9.11866		75.03077		9.17477	74.62963		13.82	0.00	9,453,877.02	126	62,439.00
R209	On 04/05/2017	Bond Future	8.93	Call	861.10000		0.86110		766.52000	0.76652	861.100	13.63	0.36	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	819.95000		0.81995		1,006.14000	1.00614	819.950	13.90	0.33	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	321.60000		0.32160		424.36000	0.42436	321.600	14.19	0.16	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.15338		76.46495		9.21106	76.05589		13.84	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.18399		74.81843		9.24312	74.40225		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			186.95400		186.95400		186.95878	186.95878			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			190.56303		190.56303		190.56723	190.56723			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			191.92231		191.92231		191.92909	191.92909			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			149.23595		149.23595		149.23995	149.23995			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.06694		150.06694		150.07058	150.07058			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.05260		153.05260		153.05822	153.05822			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			8.87754		86.53731		8.93876	86.10720		11.51	0.00	0.00	0	44,651.00
R213	On 03/08/2017	Bond Future			8.90973		88.19144		8.97291	87.75273		11.49	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			8.93934		86.37503		9.00435	85.92872		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			9.18283		75.44881		9.23888	75.02560		14.67	0.00	0.00	0	34,975.00
R214	On 03/08/2017	Bond Future			9.21615		76.89097		9.27372	76.45937		14.67	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.24730		75.10588		9.30626	74.66674		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

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/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	21,626.54000		21,626.54000		21,784.79000	21,784.79000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.20590		9.20590		9.24600	9.24600		11.29	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.45500		3.45500		3.48750	3.48750		14.32	0.00	0.00	0	19,800.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29960		1.29960		1.31340	1.31340			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.28030		1.28030		1.29400	1.29400			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.26020		1.26020		1.27370	1.27370			0.00	0.00	0	0.00
Total for Derivatives :												572,977,269.27	52,227	2 884 962.00
Grand Total:												572,977,269.27	52,227	2 884 962.00