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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 04/01/2017

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	
<b>Derivatives</b>														
\$ / R	On 04/01/2017	Any day expiry	13.63780	13.63780		13.77470	13.77470		19.65	0.00	0.00	0	0.00	
\$ / R	On 11/01/2017	Any day expiry	13.64970	13.64970		13.78660	13.78660		17.54	0.00	0.00	0	50.00	
\$ / R	On 13/01/2017	Any day expiry	13.65470	13.65470		13.79160	13.79160		17.74	0.00	0.00	0	390.00	
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	349.38590	0.34939	262.16130	0.26216	349.386	18.54	0.76	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	0.07240	0.00007	0.42360	0.00042	0.072	31.95	0.00	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry	13.66510	13.66510		13.80210	13.80210		17.03	0.00	0.00	0	1,600.00	
\$ / R	On 18/01/2017	Any day expiry	13.66780	13.66780		13.80480	13.80480		17.14	0.00	0.00	0	0.00	
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	26.67420	0.02667	54.72810	0.05473	26.674	18.27	0.11	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry	13.67300	13.67300		13.81010	13.81010		17.61	0.00	1,839,619.00	134	184.00	
\$ / R	On 23/01/2017	Any day expiry	13.68080	13.68080		13.81800	13.81800		17.47	0.00	0.00	0	70.00	
\$ / R	On 25/01/2017	Any day expiry	13.68610	13.68610		13.82330	13.82330		17.91	0.00	0.00	0	0.00	
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	511.66250	0.51166	422.58360	0.42258	511.663	19.00	0.74	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	2.73850	0.00274	4.25420	0.00425	2.739	26.23	0.01	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	13.69130	13.69130		13.82850	13.82850		18.16	0.00	0.00	0	1,289.00	
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	161.01840	0.16102	123.47190	0.12347	161.018	17.99	0.37	0.00	0	60.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	311.73120	0.31173	248.29150	0.24829	311.731	18.43	0.56	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	57.26500	0.05726	88.13750	0.08814	57.265	20.07	0.16	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	12.43320	0.01243	21.80300	0.02180	12.433	20.89	0.04	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry			13.69910	13.69910	13.83650	13.83650		18.01	0.00	0.00	0	3,901.00
\$ / R	On 31/01/2017	Any day expiry			13.70170	13.70170	13.83910	13.83910		18.12	0.00	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	569.28900	0.56929	480.27770	0.48028	569.289	19.33	0.72	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	17.93250	0.01793	30.26250	0.03026	17.933	21.42	0.05	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			13.74590	13.74590	13.88390	13.88390		18.39	0.00	0.00	0	340.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	736.44160	0.73644	644.73490	0.64473	736.442	19.70	0.71	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	58.65800	0.05866	80.14000	0.08014	58.658	21.30	0.12	0.00	0	1,500.00
\$ / R	On 24/02/2017	Any day expiry			13.76400	13.76400	13.90230	13.90230		18.32	0.00	0.00	0	0.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	251.35400	0.25135	208.31590	0.20832	251.354	18.13	0.37	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	60.16140	0.06016	80.70010	0.08070	60.161	21.45	0.12	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			13.77180	13.77180	13.91020	13.91020		18.20	0.00	0.00	0	5,745.00
\$ / R	On 28/02/2017	Any day expiry			13.77440	13.77440	13.91290	13.91290		18.23	0.00	0.00	0	720.00
\$ / R	On 01/03/2017	Any day expiry			13.77700	13.77700	13.91550	13.91550		18.26	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.80780	13.80780	13.94650	13.94650		18.33	0.00	112,602,609.00	8,155	454,481.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	26.86320	0.02686	23.96330	0.02396	26.863	18.47	0.06	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	46.29190	0.04629	37.19650	0.03720	46.292	17.79	0.09	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	126.02490	0.12602	103.17380	0.10317	126.025	17.74	0.20	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	132.91730	0.13292	109.14740	0.10915	132.917	17.74	0.21	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	150.08000	0.15008	124.08970	0.12409	150.080	17.73	0.23	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	195.08770	0.19509	161.09290	0.16109	195.088	17.86	0.28	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	198.37520	0.19838	163.97350	0.16397	198.375	17.87	0.29	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	288.45440	0.28845	243.77210	0.24377	288.454	18.07	0.37	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	513.59690	0.51360	600.86000	0.60086	513.597	18.20	0.57	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	487.93620	0.48794	572.91440	0.57291	487.936	18.24	0.56	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	358.56230	0.35856	425.76130	0.42576	358.562	18.72	0.45	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	550.76230	0.55076	479.26130	0.47926	550.762	18.72	0.55	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	615.44050	0.61544	539.37390	0.53937	615.441	18.92	0.59	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	261.83470	0.26183	315.88250	0.31588	261.835	19.32	0.35	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	754.03470	0.75403	669.38250	0.66938	754.035	19.32	0.65	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	235.34010	0.23534	285.40010	0.28540	235.340	19.51	0.32	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	827.54010	0.82754	738.90010	0.73890	827.540	19.51	0.68	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	225.46300	0.22546	273.98660	0.27399	225.463	19.59	0.31	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	857.66300	0.85766	767.48660	0.76749	857.663	19.59	0.69	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	211.37890	0.21138	257.66330	0.25766	211.379	19.71	0.30	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	140.54060	0.14054	174.39510	0.17440	140.541	20.50	0.21	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	136.07560	0.13608	169.10750	0.16911	136.076	20.56	0.21	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	128.94790	0.12895	160.64670	0.16065	128.948	20.66	0.20	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	123.51830	0.12352	154.18610	0.15419	123.518	20.74	0.19	0.00	0	506.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	110.93900	0.11094	139.16440	0.13916	110.939	20.95	0.17	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,518.59480	1.51859	1,405.34510	1.40535	1,518.595	21.21	0.85	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,635.63170	1.63563	1,520.19090	1.52019	1,635.632	21.44	0.87	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	73.03230	0.07303	93.86260	0.09386	73.032	21.65	0.12	0.00	0	30,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	71.43180	0.07143	91.88090	0.09188	71.432	21.69	0.12	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,949.46950	1.94947	1,827.74870	1.82775	1,949.470	22.04	0.90	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,987.00320	1.98700	1,864.65930	1.86466	1,987.003	22.11	0.91	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	51.30800	0.05131	66.76930	0.06677	51.308	22.22	0.09	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	41.24160	0.04124	54.05250	0.05405	41.242	22.58	0.07	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	32.52320	0.03252	42.93540	0.04294	32.523	22.97	0.06	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	24.16090	0.02416	32.16230	0.03216	24.161	23.46	0.04	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,960.65850	2.96066	2,828.46750	2.82847	2,960.658	23.87	0.97	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	14.13270	0.01413	19.44770	0.01945	14.133	24.26	0.03	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	10.22010	0.01022	14.37500	0.01438	10.220	24.75	0.02	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	2.62440	0.00262	4.49130	0.00449	2.624	25.77	0.01	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	2.58470	0.00258	4.42820	0.00443	2.585	25.77	0.01	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	1.07920	0.00108	1.96890	0.00197	1.079	25.77	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.58470	0.00058	1.11460	0.00111	0.585	25.77	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.01710	0.00002	0.04190	0.00004	0.017	25.77	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.81290	13.81290	13.95160	13.95160		18.45	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	333.42220	0.33342	286.13790	0.28614	333.422	18.12	0.38	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	106.26610	0.10627	132.31750	0.13232	106.266	21.42	0.15	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.85370	13.85370	13.99250	13.99250		18.48	0.00	4,162,782.70	300	1,883.00
\$ / R	On 11/04/2017	Any day expiry			13.88210	13.88210	14.02120	14.02120		18.47	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.88470	13.88470	14.02390	14.02390		18.55	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	569.14660	0.56915	505.11670	0.50512	569.147	18.63	0.50	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	40.17610	0.04018	50.52800	0.05053	40.176	23.95	0.06	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.88740	13.88740	14.02650	14.02650		18.57	0.00	0.00	0	0.00
\$ / R	On 18/04/2017	Any day expiry			13.90050	13.90050	14.03980	14.03980		18.51	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.90840	13.90840	14.04780	14.04780		18.57	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.91890	13.91890	14.05840	14.05840		18.53	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	362.51060	0.36251	315.44230	0.31544	362.511	18.13	0.36	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	504.36070	0.50436	447.09900	0.44710	504.361	18.43	0.45	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	675.89590	0.67590	605.81120	0.60581	675.896	18.86	0.53	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	234.41930	0.23442	275.50020	0.27550	234.419	20.48	0.26	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	143.05860	0.14306	172.61910	0.17262	143.059	21.50	0.17	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	67.18250	0.06718	83.68750	0.08369	67.183	22.98	0.09	0.00	0	1,000.00
\$ / R	On 26/05/2017	Any day expiry			14.00050	14.00050	14.14090	14.14090		18.72	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	402.46400	0.40246	354.18770	0.35419	402.464	18.16	0.35	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	176.38210	0.17638	208.40660	0.20841	176.382	21.66	0.18	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.06360	14.06360	14.20470	14.20470		18.74	0.00	70,318.00	5	202,486.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	173.73560	0.17374	149.81150	0.14981	173.736	17.61	0.18	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	248.11050	0.24811	216.30430	0.21630	248.110	17.74	0.24	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	582.15920	0.58216	524.06680	0.52407	582.159	18.47	0.42	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	602.96780	0.60297	543.77300	0.54377	602.968	18.52	0.43	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	673.21450	0.67321	610.48920	0.61049	673.214	18.68	0.46	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	736.17300	0.73617	670.06460	0.67006	736.173	18.82	0.49	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	747.98480	0.74798	681.19800	0.68120	747.985	18.85	0.49	0.00	0	17,600.00

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	14.18	Put	777.90020	0.77790	709.42290	0.70942	777.900	18.92	0.50	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	808.35850	0.80836	738.40020	0.73840	808.359	18.99	0.51	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	870.88410	0.87088	798.25630	0.79826	870.884	19.13	0.53	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	545.47310	0.54547	609.57050	0.60957	545.473	19.36	0.43	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,257.73860	1.25774	1,170.62240	1.17062	1,257.739	19.93	0.64	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	319.75350	0.31975	363.53320	0.36353	319.753	20.74	0.28	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,737.63310	1.73763	1,639.10470	1.63910	1,737.633	20.88	0.73	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	253.83420	0.25383	292.82250	0.29282	253.834	21.22	0.23	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,970.23420	1.97023	1,868.12250	1.86812	1,970.234	21.22	0.77	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	243.24360	0.24324	281.14420	0.28114	243.244	21.31	0.22	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	241.76970	0.24177	279.51800	0.27952	241.770	21.32	0.22	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	222.08050	0.22208	257.75670	0.25776	222.080	21.49	0.21	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	209.06120	0.20906	243.33170	0.24333	209.061	21.62	0.20	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	196.85180	0.19685	229.77190	0.22977	196.852	21.74	0.19	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	189.89400	0.18989	222.03260	0.22203	189.894	21.82	0.18	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	143.77650	0.14378	170.43910	0.17044	143.776	22.40	0.14	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	77.99840	0.07800	93.06240	0.09306	77.998	25.11	0.08	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	56.40190	0.05640	73.38820	0.07339	56.402	25.31	0.06	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	25.55140	0.02555	34.83240	0.03483	25.551	25.31	0.03	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			14.08730	14.08730	14.22860	14.22860		18.82	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	434.33730	0.43434	386.51630	0.38652	434.337	18.08	0.34	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	210.60640	0.21061	244.99430	0.24499	210.606	21.76	0.19	0.00	0	60.00
\$ / R	On 12/07/2017	Any day expiry			14.12400	14.12400	14.26580	14.26580		18.81	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	666.15980	0.66616	605.31600	0.60532	666.160	18.62	0.44	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	109.45240	0.10945	128.35680	0.12836	109.452	24.47	0.10	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.14760	14.14760	14.28970	14.28970		18.88	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			14.16330	14.16330	14.30570	14.30570		18.87	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	459.90330	0.45990	413.48150	0.41348	459.903	18.08	0.34	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	232.69320	0.23269	267.28920	0.26729	232.693	21.94	0.19	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry			14.24970	14.24970	14.39330	14.39330		18.93	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	484.19830	0.48420	439.42290	0.43942	484.198	18.05	0.33	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	258.60650	0.25861	292.84350	0.29284	258.607	22.13	0.20	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.30200	14.30200	14.44640	14.44640		18.94	0.00	0.00	0	6,262.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	245.94280	0.24594	211.23370	0.21123	245.943	17.51	0.20	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	319.32430	0.31932	286.67210	0.28667	319.324	17.74	0.24	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	457.57990	0.45758	416.11240	0.41611	457.580	17.97	0.31	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	608.82990	0.60883	554.87230	0.55487	608.830	18.27	0.37	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	613.67760	0.61368	559.47120	0.55947	613.678	18.28	0.37	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	858.16620	0.85817	793.68710	0.79369	858.166	18.84	0.45	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	916.59300	0.91659	850.00800	0.85001	916.593	18.96	0.47	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,007.47380	1.00747	937.83940	0.93784	1,007.474	19.15	0.50	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	357.09750	0.35710	398.83450	0.39883	357.098	21.53	0.25	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	300.79200	0.30079	337.86050	0.33786	300.792	21.98	0.22	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	276.50830	0.27651	311.47140	0.31147	276.508	22.20	0.20	0.00	0	650.00

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	17.03	Call	273.06890	0.27307	307.72650	0.30773	273.069	22.24	0.20	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	197.34480	0.19734	221.81410	0.22181	197.345	23.79	0.15	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.32560	14.32560	14.47040	14.47040		19.00	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	504.07030	0.50407	459.80440	0.45980	504.070	18.05	0.32	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	278.61540	0.27862	313.27990	0.31328	278.615	22.32	0.20	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.39290	14.39290	14.53860	14.53860		19.02	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.40330	14.40330	14.54910	14.54910		19.03	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	522.97330	0.52297	479.28590	0.47929	522.973	18.06	0.32	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	300.26230	0.30026	331.63140	0.33163	300.262	22.65	0.20	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.48570	14.48570	14.63270	14.63270		19.10	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	539.87610	0.53988	496.41120	0.49641	539.876	18.03	0.31	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	328.77080	0.32877	358.43060	0.35843	328.771	22.94	0.21	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.53720	14.53720	14.68490	14.68490		19.02	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	490.74810	0.49075	451.12580	0.45113	490.748	17.91	0.28	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	778.34410	0.77834	720.75340	0.72075	778.344	18.46	0.38	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	825.81900	0.82582	766.25690	0.76626	825.819	18.57	0.40	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	858.23610	0.85824	797.36790	0.79737	858.236	18.65	0.41	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	874.67400	0.87467	813.15100	0.81315	874.674	18.68	0.41	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,058.67690	1.05868	990.79780	0.99080	1,058.677	19.07	0.46	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,076.55780	1.07656	1,008.29700	1.00830	1,076.558	19.11	0.46	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	528.43890	0.52844	574.40780	0.57441	528.439	21.43	0.30	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	482.74750	0.48275	525.37650	0.52538	482.748	21.73	0.28	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	436.13340	0.43613	475.26440	0.47526	436.133	22.08	0.26	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	430.53660	0.43054	469.24220	0.46924	430.537	22.12	0.25	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	426.39480	0.42639	464.78710	0.46479	426.395	22.16	0.25	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	420.95490	0.42095	458.93110	0.45893	420.955	22.20	0.25	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	338.63000	0.33863	365.44710	0.36545	338.630	23.42	0.20	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.54750	14.54750	14.69540	14.69540		19.12	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	551.03640	0.55104	508.50880	0.50851	551.036	18.01	0.30	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	345.96670	0.34597	374.84070	0.37484	345.967	23.27	0.21	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.77680	14.77680	14.92260	14.92260		19.56	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.01790	15.01790	15.16030	15.16030		19.95	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	708.93540	0.70894	672.94840	0.67295	708.935	18.66	0.29	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.80780	13.80780	13.94650	13.94650		18.33	0.00	428,041.80	31	489.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.06360	14.06360	14.20470	14.20470		18.74	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.30200	14.30200	14.44640	14.44640		18.94	0.00	0.00	0	0.00
£ / R	On 06/01/2017	Any day expiry			16.76010	16.76010	16.88540	16.88540		26.42	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.84280	16.84280	16.97230	16.97230		20.81	0.00	403,632.00	24	30.00
£ / R	On 28/02/2017	Any day expiry			16.94390	16.94390	17.07420	17.07420		20.12	0.00	118,405.00	7	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.99070	16.99070	17.12110	17.12110		20.13	0.00	2,259,763.10	133	45,081.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	584.15110	0.58415	653.15020	0.65315	584.151	20.13	0.51	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	183.78150	0.18378	210.68450	0.21068	183.782	22.66	0.21	0.00	0	1,200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	119.19040		0.11919		140.20910	0.14021	119.190	23.18	0.14	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	29.60220		0.02960		32.84250	0.03284	29.602	26.94	0.04	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.05650		17.05650		17.18670	17.18670		20.21	0.00	1,245,854.50	73	162.00
£ / R	On 25/04/2017	Any day expiry			17.14740		17.14740		17.27790	17.27790		19.90	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.34880		17.34880		17.48090	17.48090		19.51	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.68530		17.68530		17.82100	17.82100		18.97	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.02520		18.02520		18.16530	18.16530		18.70	0.00	0.00	0	5,698.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11813		0.11813		0.11838	0.11838		16.97	0.00	0.00	0	320.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12092		0.12092		0.12118	0.12118		17.58	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12359		0.12359		0.12386	0.12386		23.45	0.00	0.00	0	0.00
€ / R	On 23/01/2017	Any day expiry			14.31540		14.31540		14.37830	14.37830		16.65	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.32190		14.32190		14.38470	14.38470		16.95	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.34190		14.34190		14.40440	14.40440		17.22	0.00	42,972.00	3	12.00
€ / R	On 24/02/2017	Any day expiry			14.42570		14.42570		14.48930	14.48930		17.17	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.43920		14.43920		14.50310	14.50310		17.07	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.48410		14.48410		14.54830	14.54830		17.16	0.00	1,158,728.00	80	87,076.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	336.65160		0.33665		318.43780	0.31844	336.652	17.05	0.42	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	305.49180		0.30549		337.95010	0.33795	305.492	17.68	0.40	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	77.83970		0.07784		89.89340	0.08989	77.840	19.76	0.13	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	15.98860		0.01599		18.37270	0.01837	15.989	20.83	0.03	0.00	0	1,000.00
€ / R	On 15/03/2017	Any day expiry			14.49120		14.49120		14.55530	14.55530		17.22	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.54800		14.54800		14.61190	14.61190		17.33	0.00	14,547.50	1	8.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.82840		14.82840		14.89320	14.89320		17.63	0.00	0.00	0	80,666.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.15560		15.15560		15.22270	15.22270		17.82	0.00	0.00	0	1,168.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.48810		15.48810		15.55870	15.55870		18.01	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.55468		98.55468		98.80688	98.80688			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.68263		95.68263		95.94210	95.94210			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.50699		94.50699		94.77130	94.77130			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.65479		96.65479		96.91979	96.91979			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.36627		100.36627		100.62876	100.62876			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00275		100.00275		100.00275	100.00275			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61416		99.61416		99.61692	99.61692			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.64468		99.64468		99.65203	99.65203			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.89980		99.89980		99.91210	99.91210			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.92719		99.92719		99.93902	99.93902			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.22192		99.22192		99.23683	99.23683			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.89380		98.89380		98.91178	98.91178			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.96456		98.96456		98.98656	98.98656			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.47000		99.47000		99.50000	99.50000			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	97.92311		97.92311		98.02980	98.02980			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.27388		97.27388		97.39419	97.39419			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.59087		96.59087		96.72751	96.72751			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.88119		96.88119		97.03553	97.03553			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.14901		99.14901		99.31521	99.31521			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	512.48900		512.48900		511.78100	511.78100			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	522.35300		522.35300		521.63400	521.63400			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	532.71800		532.71800		531.98400	531.98400			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	591.49300		591.49300		589.80700	589.80700			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	602.87700		602.87700		601.16200	601.16200			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	614.84000		614.84000		613.09000	613.09000			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	536.10400		536.10400		535.20700	535.20700			0.00	0.00	0	754.00
ALBI	On 04/05/2017	Index Future	546.42200		546.42200		545.51100	545.51100			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	557.26500		557.26500		556.33500	556.33500			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.02090		10.02090		10.06140	10.06140		14.40	0.00	4,008,360.00	400	18,899.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.18390		10.18390		10.22450	10.22450		14.66	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.33750		10.33750		10.37970	10.37970		14.43	0.00	0.00	0	25.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.48990		10.48990		10.53300	10.53300		14.31	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.35970		10.35970		10.39790	10.39790		16.31	0.00	0.00	0	237.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.56350		10.56350		10.60310	10.60310		16.60	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.75590		10.75590		10.79690	10.79690		16.05	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.51900		13.51900		13.60560	13.60560		17.66	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.85740		13.85740		13.94550	13.94550		18.35	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.18020		14.18020		14.27220	14.27220		18.80	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.96880		1.96880		1.96810	1.96810		17.78	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.98130		1.98130		1.98100	1.98100		18.06	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.99600		1.99600		1.99620	1.99620		17.96	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.95290		1.95290		1.96140	1.96140		17.68	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.00010		2.00010		2.00880	2.00880		17.92	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.58903	79.07829		10.60719	78.96377				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.67218	76.80682		10.69082	76.69089				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.74927	78.33115		10.76851	78.21305				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 02/02/2017	Bond Future	10.72235	83.18748		10.73527	83.09428				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.80516	80.52603		10.81840	80.43185				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.88098	82.12450		10.89464	82.02854				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI	534.06900	534.06900		533.14600	533.14600				0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI	544.34800	544.34800		543.41100	543.41100				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	555.14900	555.14900		554.19300	554.19300				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.78120	1.78120		1.79880	1.79880			17.85	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.81420	1.81420		1.83200	1.83200			18.19	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.84410	1.84410		1.86210	1.86210			18.46	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	127.09098	127.09098		127.08790	127.08790				0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	129.54495	129.54495		129.54312	129.54312				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.78986	130.78986		130.78806	130.78806				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
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future	105.79663	105.79663		105.79332	105.79332				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	106.79984	106.79984		106.79739	106.79739				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	108.92542	108.92542		108.92311	108.92311				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 02/02/2017	Bond Future	130.61737	130.61737		130.61388	130.61388				0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	133.13938	133.13938		133.13719	133.13719				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	134.28923	134.28923		134.28703	134.28703				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



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 02/02/2017	Bond Future	131.34431		131.34431	131.61582	131.61582				0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	132.35139		132.35139	132.62946	132.62946				0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	134.98561		134.98561	135.26934	135.26934				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future	138.91801		138.91801	139.23798	139.23798				0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future	141.60013		141.60013	141.92782	141.92782				0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	142.75578		142.75578	143.09008	143.09008				0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
IGOV	On 02/02/2017	Index Future	246.90900		246.90900	247.01300	247.01300				0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future	251.67700		251.67700	251.78400	251.78400				0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	256.68600		256.68600	256.79500	256.79500				0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	670.10700		670.10700	670.52000	670.52000				0.00	0.00	0	157.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.39000		92.61000	7.39000	92.61000				0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.42000		92.58000	7.42000	92.58000				0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.43000		92.57000	7.43000	92.57000				0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.45000		92.55000	7.45000	92.55000				0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.47000		92.53000	7.47000	92.53000				0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.49000		92.51000	7.49000	92.51000				0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.53000		92.47000	7.53000	92.47000				0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.56000		92.44000	7.56000	92.44000				0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.59000		92.41000	7.59000	92.41000				0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.62000		92.38000	7.62000	92.38000				0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.64000		92.36000	7.64000	92.36000				0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13230		0.13230	0.13370	0.13370				0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13230		0.13230	0.13330	0.13330				0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13250		0.13250	0.13430	0.13430				0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	9.57910		9.57910	9.62930	9.62930			15.85	0.00	0.00	0	238.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	9.72790		9.72790	9.77970	9.77970			16.21	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.86790		9.86790	9.92050	9.92050			15.81	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.29260		1.29260	1.30180	1.30180				0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.31440		1.31440	1.31490	1.31490				0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.32070		1.32070	1.33540	1.33540				0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future	1.23050		1.23050	1.22760	1.22760				0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future	1.23360		1.23360	1.23060	1.23060				0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future	1.23660		1.23660	1.23360	1.23360				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 13/03/2017	Foreign Exchange Future			1.04900		1.04900		1.04310	1.04310			0.00	0.00	0	698.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.05440		1.05440		1.04850	1.04850			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.05970		1.05970		1.05370	1.05370			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.93153		111.50909		8.97884	111.18296		9.11	0.00	111,509,090.00	1,000	116,947.00
R186	On 02/02/2017	Bond Future	8.00	Call	8.90000		0.00890		8.25000	0.00825	8.900	8.79	0.01	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	105.85000		0.10585		94.26000	0.09426	105.850	8.91	0.08	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	146.77000		0.14677		130.35000	0.13035	146.770	8.93	0.11	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	334.39000		0.33439		296.21000	0.29621	334.390	8.98	0.21	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	364.94000		0.36494		323.32000	0.32332	364.940	8.99	0.23	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,364.92000		1.36492		1,590.32000	1.59032	1,364.920	9.07	0.55	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,251.75000		1.25175		1,468.38000	1.46838	1,251.750	9.08	0.53	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,077.04000		1.07704		1,278.51000	1.27851	1,077.040	9.09	0.48	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	861.91000		0.86191		1,041.45000	1.04145	861.910	9.12	0.41	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	657.32000		0.65732		811.62000	0.81162	657.320	9.17	0.34	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	199.96000		0.19996		271.69000	0.27169	199.960	9.34	0.13	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	126.52000		0.12652		178.33000	0.17833	126.520	9.40	0.09	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.97825		113.65529		9.02735	113.32400		8.88	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.01659		110.60599		9.06772	110.26824		9.20	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future			294.96802		294.96802		294.95965	294.95965			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			300.66327		300.66327		300.65777	300.65777			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.74414		299.74414		299.73879	299.73879			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 02/02/2017	Bond Future			242.84416		242.84416		242.83686	242.83686			0.00	0.00	0	36,359.00
R202	On 04/05/2017	Bond Future			247.53288		247.53288		247.52812	247.52812			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			248.79298		248.79298		248.78791	248.78791			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			8.63327		99.31718		8.66568	99.17070		6.49	0.00	62,073,237.50	625	18,901.00
R2023	On 04/05/2017	Bond Future			8.67633		97.29651		8.71026	97.14821		6.50	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.70807		99.22739		8.74388	99.07624		6.28	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.73434		103.58853		7.78254	103.56067		0.61	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future			7.57670		101.40946		7.65519	101.38207		0.39	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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 02/02/2017	Bond Future		9.35750	90.07039		9.39974	89.77967			0.00	1,260,985.46	14	34,050.00
R2030	On 04/05/2017	Bond Future		9.41043	91.80415		9.45397	91.50879			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.45822	89.61893		9.50326	89.31785			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.51351	92.89654		9.55079	92.62291		12.49	0.00	0.00	0	19,889.00
R2032	On 04/05/2017	Bond Future		9.56615	90.52565		9.60453	90.24758		12.81	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.61219	92.32231		9.65179	92.03887		12.73	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future		9.63937	97.43078		9.65651	97.29284			0.00	4,968,969.78	51	7,194.00
R2035	On 04/05/2017	Bond Future		9.69113	94.80306		9.70869	94.66334			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.73711	96.68447		9.75520	96.54212			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.69797	89.66991		9.71494	89.53379		14.57	0.00	3,586,796.40	40	47,873.00
R2037	On 04/05/2017	Bond Future		9.75243	91.39599		9.76981	91.25811		14.33	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.80263	88.95228		9.82053	88.81181		14.93	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 02/02/2017	Bond Future		7.94083	101.14075		7.98434	101.06647		1.92	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future		7.96873	103.08741		8.01880	103.01271		1.69	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.95503	101.09138		8.01470	101.01531		1.58	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future		9.69743	93.79428		9.70929	93.69162		15.21	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.75018	95.59978		9.76229	95.49604		14.96	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.79873	92.98904		9.81119	92.88340		15.61	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.71185	91.02811		9.71356	91.01314		15.90	0.00	0.00	0	20,531.00
R2044	On 04/05/2017	Bond Future		9.76283	92.78034		9.76449	92.76594		15.66	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.80971	90.23882		9.81139	90.22440		16.33	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		9.69233	94.64850		9.69410	94.63261		15.74	0.00	0.00	0	74,008.00
R2048	On 04/05/2017	Bond Future		9.73862	92.03063		9.74034	92.01533		16.25	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.77965	93.85705		9.78140	93.84161		16.18	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

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 02/02/2017	Bond Future			8.11609		98.22948		8.16382	98.10870		3.11	0.00	0.00	0	74,783.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,989.09000		1.98909	1,871.64000	1.87164	1,989.090		3.24	0.99	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.15612		100.12009		8.20838	99.99797		2.85	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.17329		98.46289		8.23144	98.33846		2.83	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	860.06000		0.86006	811.88000	0.81188	860.060		2.82	0.51	0.00	0	51.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.27524		97.13777		8.32286	96.97897		4.44	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future			8.31101		95.60460		8.36186	95.44368		4.31	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.33034		97.50200		8.38510	97.33803		4.17	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.58152		73.24290		9.59835	73.12972		14.47	0.00	1,684,586.70	23	66,481.00
R209	On 04/05/2017	Bond Future			9.62849		71.50194		9.64570	71.38725		14.92	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.66953		72.92105		9.68721	72.80419		14.94	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future			185.78106		185.78106		185.77589	185.77589			0.00	13,933,579.50	75	1,779.00
R210	On 04/05/2017	Bond Future			187.05031		187.05031		187.04695	187.04695			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.77327		190.77327		190.77011	190.77011			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future			146.02211		146.02211		146.01825	146.01825			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			148.84164		148.84164		148.83916	148.83916			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.77228		149.77228		149.76989	149.76989			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.38278		84.68777		9.41999	84.43897		12.21	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future			9.42944		82.76612		9.46770	82.51335		12.54	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.46983		84.40862		9.50930	84.15090		12.51	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 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.63674		73.69730		9.64855	73.61413		15.20	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.68132		71.81779		9.69336	71.73368		15.67	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.72061		73.24302		9.73296	73.15740		15.68	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	22,800.35000	22,800.35000		22,896.80000	22,896.80000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.59090	9.59090		9.61140	9.61140			14.95	0.00	0.00	0	342.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.76720	9.76720		9.78740	9.78740			15.15	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.80230	3.80230		3.82950	3.82950			16.75	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.78340	3.78340		3.80710	3.80710			16.92	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.34710	1.34710		1.35920	1.35920				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29140	1.29140		1.30780	1.30780				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.24480	1.24480		1.25200	1.25200				0.00	0.00	0	0.00

<b>Total for Derivatives :</b>												<b>327,372,877.94</b>	<b>11,174</b>	<b>3 112 141.00</b>
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<b>Grand Total:</b>												<b>327,372,877.94</b>	<b>11,174</b>	<b>3 112 141.00</b>
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