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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 06/01/2017

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 11/01/2017	Any day expiry	13.66240	13.66240		13.59670	13.59670		16.25	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry	13.66670	13.66670		13.60160	13.60160		17.24	0.00	0.00	0	390.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	324.70370	0.32470	388.33760	0.38834	324.704	18.31	0.79	0.00	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	0.02040	0.00002	0.03190	0.00003	0.020	33.14	0.00	0.00	2,000.00
\$ / R	On 17/01/2017	Any day expiry	13.67520	13.67520		13.61150	13.61150		16.43	0.00	0.00	0	1,600.00
\$ / R	On 18/01/2017	Any day expiry	13.67730	13.67730		13.61410	13.61410		16.56	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	18.98490	0.01898	18.24130	0.01824	18.985	17.79	0.09	0.00	5,000.00
\$ / R	On 20/01/2017	Any day expiry	13.68270	13.68270		13.61930	13.61930		16.75	0.00	0.00	0	184.00
\$ / R	On 23/01/2017	Any day expiry	13.69080	13.69080		13.62720	13.62720		16.78	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry	13.69620	13.69620		13.63240	13.63240		17.19	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	486.85640	0.48686	546.43700	0.54644	486.856	18.26	0.75	0.00	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	2.15320	0.00215	2.54250	0.00254	2.153	26.67	0.01	0.00	1,000.00
\$ / R	On 26/01/2017	Any day expiry	13.69890	13.69890		13.63500	13.63500		17.34	0.00	0.00	0	0.00
\$ / R	On 26/01/2017	Any day expiry	14.03	Call	106.47130	0.10647	100.22500	0.10023	106.471	18.23	0.30	0.00	30,000.00
\$ / R	On 27/01/2017	Any day expiry	13.70160	13.70160		13.63760	13.63760		17.49	0.00	0.00	0	1,289.00
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	135.89060	0.13589	174.09180	0.17409	135.891	17.08	0.35	0.00	60.00

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	13.80	Put	286.18210	0.28618	336.27420	0.33627	286.182	17.76	0.56	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	46.31890	0.04632	45.52120	0.04552	46.319	19.39	0.14	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	10.98510	0.01099	11.82770	0.01183	10.985	21.22	0.04	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry			13.70980	13.70980	13.64540	13.64540		17.37	0.00	0.00	0	3,901.00
\$ / R	On 31/01/2017	Any day expiry			13.71250	13.71250	13.64800	13.64800		17.49	0.00	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	544.62490	0.54462	603.63700	0.60364	544.625	18.68	0.73	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	10.19020	0.01019	11.27980	0.01128	10.190	19.84	0.04	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			13.75780	13.75780	13.69210	13.69210		18.01	0.00	0.00	0	340.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	714.52850	0.71453	772.74810	0.77275	714.529	19.32	0.72	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	52.05300	0.05205	51.35620	0.05136	52.053	20.93	0.11	0.00	0	1,500.00
\$ / R	On 24/02/2017	Any day expiry			13.77600	13.77600	13.71020	13.71020		17.96	0.00	13,727,000.00	1,000	1,000.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	233.97430	0.23397	266.26930	0.26627	233.974	17.81	0.37	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	53.62860	0.05363	52.23280	0.05223	53.629	21.06	0.11	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			13.78380	13.78380	13.71790	13.71790		17.94	0.00	0.00	0	5,745.00
\$ / R	On 28/02/2017	Any day expiry			13.78640	13.78640	13.72050	13.72050		17.88	0.00	0.00	0	720.00
\$ / R	On 01/03/2017	Any day expiry			13.78900	13.78900	13.72310	13.72310		18.00	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.82020	13.82020	13.75390	13.75390		17.98	0.00	155,200,846.00	11,230	464,135.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	23.16490	0.02316	27.56980	0.02757	23.165	18.27	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	40.35970	0.04036	48.37460	0.04837	40.360	17.53	0.08	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	115.17500	0.11518	132.06690	0.13207	115.175	17.50	0.20	1,453,109.11	537	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	121.75970	0.12176	139.29690	0.13930	121.760	17.49	0.20	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	138.20950	0.13821	158.26330	0.15826	138.210	17.49	0.22	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	181.13000	0.18113	205.69220	0.20569	181.130	17.59	0.27	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	184.28050	0.18428	209.15150	0.20915	184.280	17.60	0.28	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	271.17380	0.27117	303.68480	0.30368	271.174	17.77	0.36	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	506.94250	0.50694	477.96560	0.47797	506.943	17.87	0.58	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	480.74050	0.48074	453.34320	0.45334	480.741	17.91	0.56	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	349.24970	0.34925	331.56290	0.33156	349.250	18.36	0.45	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	529.04970	0.52905	577.66290	0.57766	529.050	18.36	0.55	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	593.36160	0.59336	644.34210	0.64434	593.362	18.56	0.58	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	251.76940	0.25177	240.60230	0.24060	251.769	18.95	0.35	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	731.56940	0.73157	786.70230	0.78670	731.569	18.95	0.65	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	225.23580	0.22524	215.85840	0.21586	225.236	19.14	0.32	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	805.03580	0.80504	861.95840	0.86196	805.036	19.14	0.68	5,074,902.26	537	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	215.36660	0.21537	206.65360	0.20665	215.367	19.22	0.31	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	835.16660	0.83517	892.75360	0.89275	835.167	19.22	0.69	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	201.32310	0.20132	193.57230	0.19357	201.323	19.33	0.29	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	131.67880	0.13168	127.68570	0.12769	131.679	20.13	0.21	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	127.32940	0.12733	123.55500	0.12355	127.329	20.19	0.20	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	120.39580	0.12040	116.97170	0.11697	120.396	20.29	0.19	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	115.12500	0.11512	111.96140	0.11196	115.125	20.38	0.18	1,768,306.93	700	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	102.94990	0.10295	100.37310	0.10037	102.950	20.58	0.17	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,498.73330	1.49873	1,562.96860	1.56297	1,498.733	20.85	0.85	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,616.27900	1.61628	1,681.16750	1.68117	1,616.279	21.08	0.87	0.00	0	7,160.00

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	15.48	Call	66.54690	0.06655	65.62630	0.06563	66.547	21.29	0.11	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	65.02260	0.06502	64.17560	0.06418	65.023	21.33	0.11	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,931.41060	1.93141	1,997.46590	1.99747	1,931.411	21.68	0.91	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,969.08840	1.96909	2,035.23940	2.03524	1,969.088	21.75	0.91	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	46.00500	0.04601	45.98800	0.04599	46.005	21.86	0.08	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	36.60930	0.03661	36.93010	0.03693	36.609	22.21	0.07	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	28.55420	0.02855	29.10760	0.02911	28.554	22.60	0.05	399,467.53	537	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	20.92080	0.02092	21.62550	0.02163	20.921	23.10	0.04	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,945.76360	2.94576	3,012.19100	3.01219	2,945.764	23.55	0.97	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	12.26230	0.01226	11.99540	0.01200	12.262	24.00	0.02	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	8.92570	0.00893	8.36360	0.00836	8.926	24.56	0.02	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	2.29630	0.00230	1.85860	0.00186	2.296	25.71	0.01	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	2.26060	0.00226	1.82900	0.00183	2.261	25.71	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.92100	0.00092	0.72930	0.00073	0.921	25.71	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.49030	0.00049	0.38250	0.00038	0.490	25.71	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.01290	0.00001	0.00930	0.00001	0.013	25.71	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.82530	13.82530	13.75890	13.75890		18.14	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	316.70760	0.31671	351.13690	0.35114	316.708	17.86	0.37	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	99.90340	0.09990	97.91960	0.09792	99.903	21.14	0.15	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.86620	13.86620	13.79960	13.79960		18.18	0.00	27,677,800.00	2,000	3,883.00
\$ / R	On 11/04/2017	Any day expiry			13.89440	13.89440	13.82760	13.82760		18.23	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.89700	13.89700	13.83020	13.83020		18.24	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	548.66270	0.54866	595.64550	0.59565	548.663	18.32	0.50	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	38.08590	0.03809	39.72250	0.03972	38.086	23.85	0.06	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.89970	13.89970	13.83280	13.83280		18.26	0.00	0.00	0	0.00
\$ / R	On 18/04/2017	Any day expiry			13.91270	13.91270	13.84580	13.84580		18.19	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.92060	13.92060	13.85370	13.85370		18.24	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.93100	13.93100	13.86410	13.86410		18.27	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	344.50310	0.34450	379.80300	0.37980	344.503	17.82	0.36	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	484.42400	0.48442	526.57300	0.52657	484.424	18.12	0.44	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	654.01360	0.65401	703.90020	0.70390	654.014	18.52	0.53	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	225.40430	0.22540	219.94190	0.21994	225.404	20.18	0.26	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	136.31800	0.13632	133.51840	0.13352	136.318	21.24	0.17	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	63.21070	0.06321	63.45640	0.06346	63.211	22.77	0.08	0.00	0	1,000.00
\$ / R	On 26/05/2017	Any day expiry			14.01210	14.01210	13.94500	13.94500		18.35	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	383.31390	0.38331	419.22710	0.41923	383.314	17.82	0.35	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	168.68380	0.16868	165.55120	0.16555	168.684	21.38	0.18	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.07490	14.07490	14.00770	14.00770		18.35	0.00	0.00	0	202,521.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	161.53800	0.16154	181.07680	0.18108	161.538	17.30	0.17	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	232.86620	0.23287	257.90840	0.25791	232.866	17.41	0.23	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	559.33150	0.55933	602.73140	0.60273	559.332	18.10	0.42	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	579.86950	0.57987	624.04930	0.62405	579.869	18.14	0.43	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	649.30730	0.64931	695.95720	0.69596	649.307	18.29	0.46	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	711.83670	0.71184	760.77100	0.76077	711.837	18.43	0.48	0.00	0	2,850.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	723.60720	0.72361	772.84700	0.77285	723.607	18.46	0.49	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	753.42320	0.75342	803.42010	0.80342	753.423	18.53	0.50	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	783.80140	0.78380	834.53920	0.83454	783.801	18.60	0.51	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	846.20820	0.84621	898.35760	0.89836	846.208	18.74	0.53	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	532.02320	0.53202	519.18410	0.51918	532.023	18.99	0.43	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,233.47070	1.23347	1,292.13590	1.29214	1,233.471	19.57	0.64	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	308.37360	0.30837	303.06290	0.30306	308.374	20.40	0.28	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,715.32310	1.71532	1,777.15670	1.77716	1,715.323	20.55	0.74	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	243.94420	0.24394	239.65750	0.23966	243.944	20.92	0.23	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,949.04420	1.94904	2,011.95750	2.01196	1,949.044	20.92	0.77	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	233.63260	0.23363	229.57420	0.22957	233.633	21.01	0.22	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	232.19920	0.23220	228.16980	0.22817	232.199	21.02	0.22	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	213.06530	0.21307	209.44520	0.20945	213.065	21.20	0.20	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	200.43400	0.20043	197.07520	0.19708	200.434	21.33	0.19	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	188.60580	0.18861	185.48420	0.18548	188.606	21.46	0.18	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	181.87500	0.18188	178.88390	0.17888	181.875	21.54	0.18	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	137.40580	0.13741	135.21120	0.13521	137.406	22.15	0.14	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	75.96990	0.07597	75.09630	0.07510	75.970	25.05	0.08	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	54.86320	0.05486	53.28100	0.05328	54.863	25.26	0.06	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	24.63020	0.02463	23.99900	0.02400	24.630	25.26	0.03	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			14.09840	14.09840	14.03120	14.03120		18.42	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	413.64090	0.41364	450.64200	0.45064	413.641	17.71	0.34	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	201.97710	0.20198	198.82990	0.19883	201.977	21.47	0.19	0.00	0	60.00
\$ / R	On 12/07/2017	Any day expiry			14.13500	14.13500	14.06770	14.06770		18.47	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	641.61700	0.64162	687.53680	0.68754	641.617	18.23	0.43	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	104.04510	0.10405	104.66950	0.10467	104.045	24.23	0.10	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.15860	14.15860	14.09120	14.09120		18.48	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			14.17430	14.17430	14.10690	14.10690		18.47	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	438.30260	0.43830	475.68660	0.47569	438.303	17.70	0.33	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	223.57190	0.22357	220.30330	0.22030	223.572	21.66	0.19	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry			14.26070	14.26070	14.19310	14.19310		18.55	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	461.72750	0.46173	498.53480	0.49853	461.728	17.67	0.32	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	248.91240	0.24891	245.14030	0.24514	248.912	21.85	0.19	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.31310	14.31310	14.24540	14.24540		18.58	0.00	0.00	0	6,262.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	230.35910	0.23036	254.19760	0.25420	230.359	17.17	0.19	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	301.93310	0.30193	329.30130	0.32930	301.933	17.40	0.23	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	436.45130	0.43645	471.42450	0.47142	436.451	17.61	0.30	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	585.08280	0.58508	627.70220	0.62770	585.083	17.90	0.37	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	589.87520	0.58988	632.65870	0.63266	589.875	17.91	0.37	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	832.34670	0.83235	881.90700	0.88191	832.347	18.48	0.45	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	890.49140	0.89049	941.32190	0.94132	890.491	18.60	0.47	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	981.14450	0.98114	1,033.71550	1.03372	981.144	18.78	0.50	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	345.61330	0.34561	340.82200	0.34082	345.613	21.23	0.25	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	290.63380	0.29063	286.41520	0.28642	290.634	21.70	0.21	0.00	0	110.00

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	17.00	Call	266.99600	0.26700	262.98530	0.26299	266.996	21.94	0.20	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	263.64930	0.26365	259.66680	0.25967	263.649	21.97	0.20	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	190.99030	0.19099	187.73150	0.18773	190.990	23.59	0.14	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.33660	14.33660	14.26890	14.26890		18.64	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	481.85220	0.48185	518.14670	0.51815	481.852	17.69	0.32	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	269.02580	0.26903	265.75520	0.26576	269.026	22.06	0.20	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.40420	14.40420	14.33640	14.33640		18.66	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.41450	14.41450	14.34680	14.34680		18.67	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	499.90310	0.49990	537.26420	0.53726	499.903	17.69	0.31	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	290.16800	0.29017	287.83150	0.28783	290.168	22.39	0.20	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.49710	14.49710	14.42940	14.42940		18.73	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	516.49340	0.51649	553.60360	0.55360	516.493	17.67	0.31	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	318.06730	0.31807	313.75690	0.31376	318.067	22.67	0.20	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.54870	14.54870	14.48110	14.48110		18.76	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	467.74720	0.46775	502.31460	0.50231	467.747	17.55	0.28	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	750.02200	0.75002	797.16400	0.79716	750.022	18.07	0.38	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	797.10660	0.79711	845.30870	0.84531	797.107	18.18	0.39	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	829.27960	0.82928	878.17350	0.87817	829.280	18.26	0.40	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	845.60120	0.84560	894.82880	0.89483	845.601	18.30	0.41	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,028.99050	1.02899	1,081.53070	1.08153	1,028.991	18.69	0.46	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,047.02950	1.04703	1,099.68330	1.09968	1,047.029	18.73	0.46	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	513.04860	0.51305	507.43710	0.50744	513.049	21.11	0.30	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	467.85460	0.46785	462.44350	0.46244	467.855	21.41	0.28	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	421.85790	0.42186	416.57800	0.41658	421.858	21.76	0.25	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	416.34340	0.41634	411.07420	0.41107	416.343	21.81	0.25	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	412.26360	0.41226	407.00840	0.40701	412.264	21.84	0.25	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	406.90660	0.40691	401.65560	0.40166	406.907	21.89	0.25	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	324.57220	0.32457	319.61930	0.31962	324.572	23.08	0.20	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.55900	14.55900	14.49140	14.49140		18.76	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	527.08130	0.52708	564.94300	0.56494	527.081	17.65	0.30	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	334.95830	0.33496	330.06320	0.33006	334.958	23.01	0.20	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.78380	14.78380	14.71600	14.71600		19.18	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.01900	15.01900	14.95100	14.95100		19.56	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	683.10710	0.68311	733.23450	0.73323	683.107	18.29	0.29	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.82020	13.82020	13.75390	13.75390		17.98	0.00	0.00	0	481.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.07490	14.07490	14.00770	14.00770		18.35	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.31310	14.31310	14.24540	14.24540		18.58	0.00	0.00	0	0.00
£ / R	On 06/01/2017	Any day expiry			16.83840	16.83840	16.75780	16.75780		21.59	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.91000	16.91000	16.82430	16.82430		20.88	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			17.01260	17.01260	16.92500	16.92500		20.12	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.05950	17.05950	16.97160	16.97160		20.01	0.00	1,944,783.00	114	45,082.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	606.24140	0.60624	570.17580	0.57018	606.241	19.94	0.53	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	186.43210		0.18643		176.11460	0.17611	186.432	22.44	0.21	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	120.92080		0.12092		113.01010	0.11301	120.921	23.03	0.15	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	28.00740		0.02801		28.84330	0.02884	28.007	26.64	0.04	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.12640		17.12640		17.03780	17.03780		20.14	0.00	0.00	0	162.00
£ / R	On 25/04/2017	Any day expiry			17.21840		17.21840		17.12890	17.12890		19.79	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.41900		17.41900		17.32850	17.32850		19.42	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.75860		17.75860		17.66600	17.66600		18.92	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.10010		18.10010		18.00800	18.00800		18.66	0.00	0.00	0	5,698.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11889		0.11889		0.11882	0.11882		16.82	0.00	0.00	0	320.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12171		0.12171		0.12162	0.12162		17.49	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12439		0.12439		0.12429	0.12429		23.48	0.00	0.00	0	0.00
€ / R	On 23/01/2017	Any day expiry			14.46410		14.46410		14.37310	14.37310		16.67	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.47090		14.47090		14.37950	14.37950		16.79	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.49160		14.49160		14.39970	14.39970		16.72	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.57620		14.57620		14.48280	14.48280		16.67	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.58970		14.58970		14.49630	14.49630		16.64	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.63460		14.63460		14.54090	14.54090		16.81	0.00	10,244,220.00	700	86,871.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	263.39090		0.26339		301.42830	0.30143	263.391	16.67	0.36	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	348.31420		0.34831		312.67700	0.31268	348.314	17.06	0.45	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	85.87640		0.08588		75.31950	0.07532	85.876	19.12	0.15	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	18.67680		0.01868		16.53440	0.01653	18.677	20.61	0.04	0.00	0	1,000.00
€ / R	On 15/03/2017	Any day expiry			14.64180		14.64180		14.54790	14.54790		16.93	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.69950		14.69950		14.60480	14.60480		17.35	0.00	0.00	0	8.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.98180		14.98180		14.88540	14.88540		17.61	0.00	14,981,800.00	1,000	80,416.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.31180		15.31180		15.21300	15.21300		17.75	0.00	0.00	0	1,356.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.64750		15.64750		15.54840	15.54840		17.86	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.21479		98.21479		98.21844	98.21844			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.33076		95.33076		95.33527	95.33527			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.14615		94.14615		94.15100	94.15100			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.29231		96.29231		96.29665	96.29665			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.00677		100.00677		100.01029	100.01029			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00276		100.00276		100.00275	100.00275			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61386		99.61386		99.61399	99.61399			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.64320		99.64320		99.64355	99.64355			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.89548		99.89548		99.89635	99.89635			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.92329		99.92329		99.92395	99.92395			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.21261		99.21261		99.21344	99.21344			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.87826		98.87826		98.87939	98.87939			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.94155		98.94155		98.94337	98.94337			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
2Y STND	On 21/12/2018	Interest Rate Swap	99.45000	99.45000	99.45000	99.45000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.81326	97.81326	97.81524	97.81524					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.14790	97.14790	97.15025	97.15025					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.44838	96.44838	96.45108	96.45108					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.72303	96.72303	96.72585	96.72585					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.97988	98.97988	98.98241	98.98241					0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	514.04100	514.04100	513.67700	513.67700					0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	523.93000	523.93000	523.56100	523.56100					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	534.31300	534.31300	533.93900	533.93900					0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	594.84800	594.84800	593.70700	593.70700					0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	606.29300	606.29300	605.13100	605.13100					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	618.30800	618.30800	617.12700	617.12700					0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	539.72500	539.72500	538.50800	538.50800					0.00	0.00	0	754.00
ALBI	On 04/05/2017	Index Future	550.10900	550.10900	548.87000	548.87000					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	561.01000	561.01000	559.75100	559.75100					0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.10270	10.10270	10.05260	10.05260				14.34	0.00	737,497.10	73	18,899.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.26600	10.26600	10.21510	10.21510				14.50	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.42120	10.42120	10.36890	10.36890				14.22	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.57510	10.57510	10.52240	10.52240				14.04	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.47830	10.47830	10.36930	10.36930				15.84	0.00	0.00	0	237.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.68320	10.68320	10.57310	10.57310				16.07	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.87790	10.87790	10.76570	10.76570				15.68	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.66230	13.66230	13.59310	13.59310				17.00	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.00270	14.00270	13.93210	13.93210				17.88	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.32830	14.32830	14.25650	14.25650				18.38	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.98800	1.98800	1.98100	1.98100				17.79	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.00130	2.00130	1.99580	1.99580				17.90	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.01680	2.01680	2.01060	2.01060				17.68	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.97350	1.97350	1.96080	1.96080				17.21	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.02100	2.02100	2.00800	2.00800				17.44	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.50622	79.60381		10.54257	79.37246				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.58671	77.34185		10.62424	77.10622				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.66128	78.87483		10.69997	78.63505				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	10.62453	83.89919		10.65575	83.67087				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.70415	81.25081		10.73639	81.01826				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.77701	82.86146		10.81021	82.62486				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	537.70100	537.70100		536.49400	536.49400				0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI	548.04600	548.04600		546.81700	546.81700				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	558.90600	558.90600		557.65700	557.65700				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.78310	1.78310		1.77450	1.77450			18.04	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.81650	1.81650		1.80770	1.80770			17.86	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.84720	1.84720		1.83820	1.83820			18.18	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	126.90509	126.90509		126.80985	126.80985				0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	129.35452	129.35452		129.25773	129.25773				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.59224	130.59224		130.49441	130.49441				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	105.65435	105.65435		105.79779	105.79779				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	106.65385	106.65385		106.80028	106.80028				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	108.77380	108.77380		108.92397	108.92397				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	130.18253	130.18253		130.18101	130.18101				0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	132.69504	132.69504		132.69395	132.69395				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	133.83255	133.83255		133.83233	133.83233				0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2017	Bond Future	131.34705		131.34705		131.34568	131.34568			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	132.35305		132.35305		132.35195	132.35195			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	134.98395		134.98395		134.98367	134.98367			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	137.95410		137.95410		138.91930	138.91930			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future	140.61673		140.61673		141.60078	141.60078			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	141.74911		141.74911		142.75382	142.75382			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	246.42100		246.42100		246.58800	246.58800			0.00	0.00	0	1,031.00
IGOV	On 04/05/2017	Index Future	251.17700		251.17700		251.34800	251.34800			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	256.17000		256.17000		256.34500	256.34500			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	669.83200		669.83200		669.97000	669.97000			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	0.13170		0.13170		0.13110	0.13110			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13160		0.13160		0.13100	0.13100			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13120		0.13120		0.13070	0.13070			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	9.65260		9.65260		9.59350	9.59350		15.56	0.00	0.00	0	238.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	9.80220		9.80220		9.74260	9.74260		15.83	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.94200		9.94200		9.88240	9.88240		15.53	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.29790		1.29790		1.28830	1.28830			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.31970		1.31970		1.31000	1.31000			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.33670		1.33670		1.31690	1.31690			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future	1.23440		1.23440		1.23390	1.23390			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future	1.23760		1.23760		1.23710	1.23710			0.00	0.00	0	8,095.00

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 18/09/2017	Foreign Exchange Future			1.24070		1.24070		1.24010	1.24010			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.05890		1.05890		1.05720	1.05720			0.00	0.00	0	713.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06440		1.06440		1.06270	1.06270			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06980		1.06980		1.06790	1.06790			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.83933		112.14842		8.87024	111.93353		9.11	0.00	507,920,194.18	4,529	116,516.00
R186	On 02/02/2017	Bond Future	8.00	Call	13.46000		0.01346		12.24000	0.01224	13.460	8.79	0.01	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	151.91000		0.15191		137.58000	0.13758	151.910	8.91	0.12	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	208.25000		0.20825		188.84000	0.18884	208.250	8.93	0.15	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	458.21000		0.45821		417.86000	0.41786	458.210	8.98	0.28	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	497.94000		0.49794		454.48000	0.45448	497.940	8.99	0.29	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	999.04000		0.99904	1,122.36000	1.12236	999.040	9.07	9.07	0.46	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	904.71000		0.90471	1,021.55000	1.02155	904.710	9.08	9.08	0.43	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	761.55000		0.76155	867.52000	0.86752	761.550	9.09	9.09	0.39	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	590.07000		0.59007	681.05000	0.68105	590.070	9.12	9.12	0.32	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	432.94000		0.43294	507.67000	0.50767	432.940	9.17	9.17	0.25	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	111.72000		0.11172	140.32000	0.14032	111.720	9.34	9.34	0.08	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	66.51000		0.06651	85.73000	0.08573	66.510	9.40	9.40	0.05	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.88237		114.30609		8.91452	114.08729		8.88	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.91716		111.26681		8.95053	111.04444		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			294.71456		294.71456		294.62478	294.62478			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			300.40272		300.40272		300.31182	300.31182			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.47061		299.47061		299.38004	299.38004			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			242.37083		242.37083		242.20908	242.20908			0.00	0.00	0	36,359.00
R202	On 04/05/2017	Bond Future			247.04898		247.04898		246.88445	246.88445			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			248.29276		248.29276		248.12661	248.12661			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			8.54058		99.73762		8.56658	99.61945		6.49	0.00	0.00	0	18,877.00
R2023	On 04/05/2017	Bond Future			8.57881		97.72432		8.60617	97.60405		6.50	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.60569		99.66115		8.63442	99.53918		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			7.69878		103.60910		7.66559	103.62829		0.61	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future			7.51895		101.42963		7.46232	101.44941		0.39	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
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2017	Bond Future	9.26036		90.74395		9.29629	90.49400			0.00	0.00	0	34,278.00
R2030	On 04/05/2017	Bond Future	9.31009		92.48999		9.34721	92.23543			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.35474		90.31600		9.39306	90.05699			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	9.41632		93.61561		9.45228	93.34859		12.49	0.00	0.00	0	19,304.00
R2032	On 04/05/2017	Bond Future	9.46591		91.25783		9.50301	90.98584		12.81	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.50905		93.06668		9.54725	92.78995		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	9.54213		98.21932		9.57307	97.96732			0.00	119,532,912.44	1,217	8,411.00
R2035	On 04/05/2017	Bond Future	9.59099		95.60599		9.62285	95.34939			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.63418		97.50083		9.66694	97.23982			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	9.60088		90.45496		9.63175	90.20418		14.57	0.00	0.00	0	47,873.00
R2037	On 04/05/2017	Bond Future	9.65249		92.19540		9.68427	91.93998		14.33	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.69990		89.76524		9.73258	89.50537		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	7.87720		101.24950		7.87247	101.25759		1.92	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future	7.89505		103.19748		7.88939	103.20594		1.69	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	7.86914		101.20102		7.86184	101.21034		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	9.59535		94.68555		9.63628	94.32653		15.21	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future	9.64515		96.50743		9.68728	96.14162		14.96	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future	9.69081		93.91226		9.73413	93.53988		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	9.60983		91.92902		9.64570	91.61053		15.90	0.00	0.00	0	20,374.00
R2044	On 04/05/2017	Bond Future	9.65793		93.69784		9.69481	93.37347		15.66	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future	9.70200		91.17212		9.73988	90.84202		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	9.59530		95.52682		9.62615	95.24593		15.74	0.00	0.00	0	74,008.00
R2048	On 04/05/2017	Bond Future	9.63893		92.92513		9.67063	92.63900		16.25	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future	9.67743		94.76682		9.70993	94.47581		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			8.03811		98.42720		8.04880	98.40006		3.11	0.00	0.00	0	74,783.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,184.37000		2.18437	2,157.67000	2.15767		2,184.370	3.24	0.99	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.07038		100.32086	8.08209	100.29341			2.85	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.07900		98.66508	8.09171	98.63780			2.83	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	963.26000		0.96326	950.34000	0.95034		963.260	2.82	0.55	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			8.19252		97.41439	8.20833	97.36144			4.44	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future			8.22241		95.88578	8.23932	95.83203			4.31	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.23567		97.78629	8.25368	97.73212			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			9.47953		73.93470	9.51538	73.69037			14.47	0.00	591,477.60	8	66,471.00
R209	On 04/05/2017	Bond Future			9.52369		72.20645	9.56054	71.95753			14.92	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.56207		73.63766	9.59987	73.38434			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			185.60517		185.60517	185.78267	185.78267				0.00	0.00	0	1,779.00
R210	On 04/05/2017	Bond Future			186.86963		186.86963	187.05120	187.05120				0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.58422		190.58422	190.77046	190.77046				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			145.92169		145.92169	145.88573	145.88573				0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			148.73814		148.73814	148.70182	148.70182				0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.66293		149.66293	149.62685	149.62685				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			9.28565		85.34228	9.32158	85.09931			12.21	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future			9.32935		83.43259	9.36638	83.18514			12.54	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 03/08/2017	Bond Future	9.36689		85.08616		9.40501	84.83435		12.51	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.53979		74.38615		9.57060	74.16606		15.20	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.58179		72.51938		9.61343	72.29512		15.67	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.61863		73.95664		9.65106	73.72844		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	22,974.60000	22,974.60000		22,867.06000	22,867.06000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.62430	9.62430		9.60130	9.60130			14.71	0.00	0.00	0	342.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.80250	9.80250		9.77810	9.77810			14.99	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.75830	3.75830		3.75360	3.75360			16.91	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.74010	3.74010		3.73370	3.73370			16.92	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33730	1.33730		1.34000	1.34000				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.28650	1.28650		1.28030	1.28030				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.23080	1.23080		1.23010	1.23010				0.00	0.00	0	0.00

**Total for Derivatives :** **861,254,316.14**    **24,182**    **3 156 155.00**

**Grand Total:** **861,254,316.14**    **24,182**    **3 156 155.00**