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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 10/01/2017

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	13.64040	13.64040		13.67520	13.67520		18.43	0.00	0.00	0	50.00	
\$ / R	On 13/01/2017	Any day expiry	13.64040	13.64040		13.67740	13.67740		18.25	0.00	0.00	0	390.00	
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	332.11310	0.33211	305.93290	0.30593	332.113	23.65	0.85	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	0.05870	0.00006	0.04360	0.00004	0.059	54.84	0.00	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry	13.64900	13.64900		13.68590	13.68590		16.53	0.00	0.00	0	1,600.00	
\$ / R	On 18/01/2017	Any day expiry	13.65110	13.65110		13.68800	13.68800		16.81	0.00	0.00	0	0.00	
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	10.30690	0.01031	16.50530	0.01651	10.307	19.51	0.06	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry	13.65540	13.65540		13.69280	13.69280		17.16	0.00	0.00	0	184.00	
\$ / R	On 23/01/2017	Any day expiry	13.66340	13.66340		13.70080	13.70080		16.70	0.00	0.00	0	70.00	
\$ / R	On 25/01/2017	Any day expiry	13.66880	13.66880		13.70610	13.70610		17.08	0.00	0.00	0	0.00	
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	491.30200	0.49130	464.20980	0.46421	491.302	18.57	0.79	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	1.09620	0.00110	2.33850	0.00234	1.096	28.17	0.00	0.00	0	1,000.00
\$ / R	On 26/01/2017	Any day expiry	13.67140	13.67140		13.70880	13.70880		17.28	0.00	0.00	0	0.00	
\$ / R	On 26/01/2017	Any day expiry	14.03	Call	81.05480	0.08105	94.42850	0.09443	81.055	18.53	0.26	0.00	0	30,000.00
\$ / R	On 27/01/2017	Any day expiry	13.67410	13.67410		13.71150	13.71150		17.59	0.00	0.00	0	1,289.00	
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	125.32480	0.12532	123.57520	0.12358	125.325	17.14	0.36	0.00	0	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	280.73460	0.28073	265.00050	0.26500	280.735	17.91	0.59	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	32.38650	0.03239	38.35690	0.03836	32.387	19.90	0.12	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	8.11310	0.00811	12.90910	0.01291	8.113	22.77	0.03	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry			13.68210	13.68210	13.71950	13.71950		17.42	0.00	0.00	0	3,901.00
\$ / R	On 31/01/2017	Any day expiry			13.68480	13.68480	13.72210	13.72210		17.69	0.00	645,192.50	47	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	550.23670	0.55024	525.79560	0.52580	550.237	18.95	0.76	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	9.70140	0.00970	12.32390	0.01232	9.701	21.85	0.03	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			13.72990	13.72990	13.76720	13.76720		18.05	0.00	0.00	0	340.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	723.10870	0.72311	699.27720	0.69928	723.109	19.51	0.74	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	43.00770	0.04301	48.51900	0.04852	43.008	21.25	0.10	0.00	0	1,500.00
\$ / R	On 24/02/2017	Any day expiry			13.74780	13.74780	13.78530	13.78530		17.94	0.00	0.00	0	3,920.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	228.61480	0.22861	220.83420	0.22083	228.615	17.72	0.37	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	45.06760	0.04507	50.85920	0.05086	45.068	21.32	0.10	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			13.75550	13.75550	13.79310	13.79310		17.81	0.00	31,135,987.50	2,265	4,615.00
\$ / R	On 28/02/2017	Any day expiry			13.75810	13.75810	13.79570	13.79570		17.83	0.00	303,204.00	22	720.00
\$ / R	On 01/03/2017	Any day expiry			13.76060	13.76060	13.79830	13.79830		18.05	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.79140	13.79140	13.82940	13.82940		17.90	0.00	351,501,411.80	25,487	460,531.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	19.74720	0.01975	21.18960	0.02119	19.747	18.01	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	35.47070	0.03547	35.71770	0.03572	35.471	17.24	0.08	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	108.21850	0.10822	106.56260	0.10656	108.219	17.25	0.19	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	114.76070	0.11476	112.89970	0.11290	114.761	17.25	0.20	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	131.16230	0.13116	128.77890	0.12878	131.162	17.25	0.22	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	159.16380	0.15916	0.00000	0.00000	159.164	17.34	0.26	7,151,985.08	2,000	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	174.58780	0.17459	169.95410	0.16995	174.588	17.39	0.28	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	177.78910	0.17779	173.04680	0.17305	177.789	17.40	0.28	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	266.53840	0.26654	258.82300	0.25882	266.538	17.62	0.37	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	475.25200	0.47525	503.38630	0.50339	475.252	17.76	0.57	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	449.71820	0.44972	477.09980	0.47710	449.718	17.81	0.55	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	322.65560	0.32266	343.96850	0.34397	322.656	18.33	0.44	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	531.25560	0.53126	514.56850	0.51457	531.256	18.33	0.56	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	597.15250	0.59715	578.93990	0.57894	597.153	18.55	0.60	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	229.98020	0.22998	246.85400	0.24685	229.980	18.98	0.34	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	738.58020	0.73858	717.45400	0.71745	738.580	18.98	0.66	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	205.03860	0.20504	220.54490	0.22054	205.039	19.19	0.31	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	813.63860	0.81364	791.14490	0.79114	813.639	19.19	0.69	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	195.79730	0.19580	210.77650	0.21078	195.797	19.28	0.30	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	844.39730	0.84440	821.37650	0.82138	844.397	19.28	0.70	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	182.67820	0.18268	196.88830	0.19689	182.678	19.41	0.28	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	158.95080	0.15895	0.00000	0.00000	158.951	19.67	0.25	6,883,499.70	2,000	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	117.44840	0.11745	127.48670	0.12749	117.448	20.23	0.19	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	113.41690	0.11342	123.17260	0.12317	113.417	20.29	0.19	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	107.00550	0.10701	116.30590	0.11631	107.005	20.40	0.18	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	102.14150	0.10214	111.09180	0.11109	102.141	20.49	0.17	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	90.94330	0.09094	99.06440	0.09906	90.943	20.71	0.15	0.00	0	7,300.00

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	15.23	Put	1,516.69960	1.51670	1,485.98620	1.48599	1,516.700	20.97	0.87	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,635.28420	1.63528	1,603.69720	1.60370	1,635.284	21.21	0.88	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	57.63970	0.05764	63.24420	0.06324	57.640	21.42	0.10	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	56.25780	0.05626	61.73570	0.06174	56.258	21.45	0.10	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,952.75930	1.95276	1,919.10950	1.91911	1,952.759	21.81	0.92	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,990.67810	1.99068	1,956.82980	1.95683	1,990.678	21.88	0.92	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	39.14420	0.03914	43.01320	0.04301	39.144	21.99	0.07	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	30.80290	0.03080	33.85060	0.03385	30.803	22.34	0.06	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	23.73290	0.02373	26.06520	0.02607	23.733	22.73	0.05	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	17.12070	0.01712	18.76890	0.01877	17.121	23.23	0.03	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,971.65310	2.97165	2,935.12860	2.93513	2,971.653	23.73	0.97	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	10.06880	0.01007	11.60590	0.01161	10.069	24.24	0.02	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	7.38580	0.00739	8.91910	0.00892	7.386	24.88	0.02	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	1.90630	0.00191	2.77420	0.00277	1.906	26.19	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	1.87580	0.00188	2.73240	0.00273	1.876	26.19	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.74530	0.00075	1.14660	0.00115	0.745	26.19	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.38980	0.00039	0.62330	0.00062	0.390	26.19	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00930	0.00001	0.01860	0.00002	0.009	26.19	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.79660	13.79660	13.83450	13.83450		18.12	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	314.39700	0.31440	307.52610	0.30753	314.397	17.77	0.38	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	90.01800	0.09002	97.40780	0.09741	90.018	21.27	0.14	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.83800	13.83800	13.87520	13.87520		18.17	0.00	0.00	0	3,883.00
\$ / R	On 11/04/2017	Any day expiry			13.86650	13.86650	13.90320	13.90320		18.16	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.86910	13.86910	13.90570	13.90570		18.17	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	552.50830	0.55251	540.30470	0.54030	552.508	18.35	0.51	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	33.92680	0.03393	34.60710	0.03461	33.927	24.01	0.05	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.87170	13.87170	13.90830	13.90830		18.26	0.00	0.00	0	0.00
\$ / R	On 18/04/2017	Any day expiry			13.88460	13.88460	13.92130	13.92130		18.20	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.89230	13.89230	13.92900	13.92900		18.25	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.90260	13.90260	13.93940	13.93940		18.36	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	343.63040	0.34363	337.94900	0.33795	343.630	17.76	0.36	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	487.12760	0.48713	477.05630	0.47706	487.128	18.12	0.45	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	659.59720	0.65960	645.82300	0.64582	659.597	18.54	0.54	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	211.79240	0.21179	223.45340	0.22345	211.792	20.29	0.25	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	126.80940	0.12681	133.81070	0.13381	126.809	21.38	0.16	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	57.86480	0.05786	60.84580	0.06085	57.865	22.93	0.08	0.00	0	1,000.00
\$ / R	On 26/05/2017	Any day expiry			13.98240	13.98240	14.01950	14.01950		18.46	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	384.69650	0.38470	377.98590	0.37799	384.697	17.79	0.35	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	158.93790	0.15894	165.06320	0.16506	158.938	21.49	0.17	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.04410	14.04410	14.08160	14.08160		18.40	0.00	9,311,238.30	663	202,521.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	161.53680	0.16154	157.74270	0.15774	161.537	17.29	0.18	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	233.81130	0.23381	228.96030	0.22896	233.811	17.41	0.23	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	565.46800	0.56547	553.98710	0.55399	565.468	18.13	0.43	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	586.33350	0.58633	574.50440	0.57450	586.333	18.18	0.43	0.00	0	30,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	656.85700		0.65686		643.89380	0.64389	656.857	18.34	0.47	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	720.28590		0.72029		705.83650	0.70584	720.286	18.48	0.49	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	732.21040		0.73221		717.53960	0.71754	732.210	18.51	0.50	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	762.42740		0.76243		747.19850	0.74720	762.427	18.59	0.51	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	793.20820		0.79321		777.42260	0.77742	793.208	18.66	0.52	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	856.41730		0.85642		839.52720	0.83953	856.417	18.81	0.54	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	512.79050		0.51279		531.56010	0.53156	512.791	19.06	0.42	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,247.88250		1.24788		1,224.83770	1.22484	1,247.883	19.65	0.65	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	294.97260		0.29497		304.80840	0.30481	294.973	20.50	0.27	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,733.22810		1.73323		1,705.32640	1.70533	1,733.228	20.64	0.74	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,968.21220		1.96821		1,938.41390	1.93841	1,968.212	21.01	0.78	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	232.31220		0.23231		240.01390	0.24001	232.312	21.01	0.22	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	222.30020		0.22230		229.57210	0.22957	222.300	21.10	0.21	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	220.90940		0.22091		228.11700	0.22812	220.909	21.11	0.21	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	202.35320		0.20235		208.75300	0.20875	202.353	21.29	0.20	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	190.11950		0.19012		195.98180	0.19598	190.120	21.42	0.19	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	178.67340		0.17867		184.03220	0.18403	178.673	21.55	0.18	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	172.16580		0.17217		177.23340	0.17723	172.166	21.63	0.17	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	129.28960		0.12929		132.44710	0.13245	129.290	22.23	0.13	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	69.88410		0.06988		67.82850	0.06783	69.884	25.07	0.07	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	50.04530		0.05005		49.99770	0.05000	50.045	25.28	0.05	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	22.04400		0.02204		21.87860	0.02188	22.044	25.28	0.03	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			14.06730		14.06730		14.10490	14.10490		18.48	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	417.83010		0.41783		409.58230	0.40958	417.830	17.74	0.34	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	191.79760		0.19180		196.95840	0.19696	191.798	21.56	0.18	0.00	0	60.00
\$ / R	On 12/07/2017	Any day expiry			14.10330		14.10330		14.14110	14.14110		18.52	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	649.49240		0.64949		637.05080	0.63705	649.492	18.27	0.44	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	96.71370		0.09671		96.29620	0.09630	96.714	24.24	0.09	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.12640		14.12640		14.16430	14.16430		18.53	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			14.14180		14.14180		14.17980	14.17980		18.64	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	443.10840		0.44311		434.95370	0.43495	443.108	17.72	0.34	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	213.00850		0.21301		217.77960	0.21778	213.008	21.72	0.19	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry			14.22640		14.22640		14.26490	14.26490		18.63	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	467.98120		0.46798		460.95980	0.46096	467.981	17.70	0.33	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	237.01740		0.23702		242.50240	0.24250	237.017	21.86	0.19	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.27770		14.27770		14.31650	14.31650		18.60	0.00	285,554.00	20	6,282.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	232.15900		0.23216		230.37780	0.23038	232.159	17.15	0.19	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	304.75480		0.30475		302.06440	0.30206	304.755	17.39	0.24	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	441.56090		0.44156		436.66990	0.43667	441.561	17.62	0.31	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	592.38940		0.59239		584.84930	0.58485	592.389	17.91	0.37	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	597.24370		0.59724		589.61140	0.58961	597.244	17.93	0.37	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	842.54480		0.84254		830.45340	0.83045	842.545	18.50	0.46	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	901.32230		0.90132		888.22240	0.88822	901.322	18.62	0.48	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	992.96600		0.99297		978.26760	0.97827	992.966	18.81	0.50	0.00	0	150.00

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	16.40	Call	331.43480	0.33143	339.71590	0.33972	331.435	21.26	0.24	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	277.60110	0.27760	284.05280	0.28405	277.601	21.71	0.21	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	254.49580	0.25450	260.14940	0.26015	254.496	21.94	0.19	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	251.22680	0.25123	256.76430	0.25676	251.227	21.98	0.19	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	180.20420	0.18020	182.14930	0.18215	180.204	23.56	0.14	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.30070	14.30070	14.33970	14.33970		18.66	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	487.72840	0.48773	482.52030	0.48252	487.728	17.69	0.32	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	256.32540	0.25633	261.93270	0.26193	256.325	22.06	0.19	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.36740	14.36740	14.40650	14.40650		18.67	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.37770	14.37770	14.41670	14.41670		18.74	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	506.44030	0.50644	502.16370	0.50216	506.440	17.70	0.32	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	275.37010	0.27537	282.14780	0.28215	275.370	22.32	0.19	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.45970	14.45970	14.49840	14.49840		18.74	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	522.16310	0.52216	520.15870	0.52016	522.163	17.66	0.31	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	303.42990	0.30343	308.79190	0.30879	303.430	22.62	0.20	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.51100	14.51100	14.54940	14.54940		18.70	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	472.81860	0.47282	472.65250	0.47265	472.819	17.54	0.28	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	759.17330	0.75917	753.37700	0.75338	759.173	18.08	0.39	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	806.71420	0.80671	799.98100	0.79998	806.714	18.19	0.40	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	839.19090	0.83919	831.82730	0.83183	839.191	18.27	0.41	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	855.66190	0.85566	847.98050	0.84798	855.662	18.30	0.41	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,040.68700	1.04069	1,029.53380	1.02953	1,040.687	18.70	0.46	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,058.70790	1.05871	1,047.39370	1.04739	1,058.708	18.74	0.47	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	495.20370	0.49520	506.41040	0.50641	495.204	21.09	0.29	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	450.77660	0.45078	460.52030	0.46052	450.777	21.39	0.27	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	405.60930	0.40561	413.82270	0.41382	405.609	21.74	0.25	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	400.19980	0.40020	408.22300	0.40822	400.200	21.78	0.24	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	396.19830	0.39620	404.08500	0.40408	396.198	21.82	0.24	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	390.94050	0.39094	398.64580	0.39865	390.941	21.86	0.24	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	310.93080	0.31093	313.93860	0.31394	310.931	23.05	0.19	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.52120	14.52120	14.55960	14.55960		18.76	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	532.72170	0.53272	532.12200	0.53212	532.722	17.63	0.30	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	319.50130	0.31950	324.43080	0.32443	319.501	22.94	0.20	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.74800	14.74800	14.78700	14.78700		19.21	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.98640	14.98640	15.02650	15.02650		19.65	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	694.17440	0.69417	685.26230	0.68526	694.174	18.38	0.30	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.79140	13.79140	13.82940	13.82940		17.90	0.00	137,914.00	10	481.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.04410	14.04410	14.08160	14.08160		18.40	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.27770	14.27770	14.31650	14.31650		18.60	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.65250	16.65250	16.66110	16.66110		21.19	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			16.75330	16.75330	16.76150	16.76150		20.17	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.79840	16.79840	16.80710	16.80710		20.06	0.00	6,114,617.60	364	45,103.00

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	17.00	Call	472.06820		0.47207		477.23180	0.47723	472.068	20.42	0.46	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	134.96020		0.13496		137.27840	0.13728	134.960	23.03	0.17	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	78.90290		0.07890		82.68210	0.08268	78.903	23.14	0.11	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	23.98900		0.02399		24.36740	0.02437	23.989	28.43	0.03	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.86560		16.86560		16.87320	16.87320		20.17	0.00	0.00	0	162.00
£ / R	On 25/04/2017	Any day expiry			16.95670		16.95670		16.96340	16.96340		19.93	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.15240		17.15240		17.15240		17.15950	17.15950		19.52	0.00	3,276,108.40	191	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.48260		17.48260		17.48260		17.49070	17.49070		18.99	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.81790		17.81790		17.82490	17.82490		18.67	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11956		0.11956		0.11905	0.11905		16.73	0.00	2,510.74	21	341.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12238		0.12238		0.12185	0.12185		17.10	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12504		0.12504		0.12450	0.12450		23.06	0.00	0.00	0	0.00
€ / R	On 23/01/2017	Any day expiry			14.48270		14.48270		14.42880	14.42880		16.93	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.48930		14.48930		14.43540	14.43540		17.13	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.50890		14.50890		14.45620	14.45620		16.94	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.59330		14.59330		14.53950	14.53950		16.90	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.60680		14.60680		14.55300	14.55300		16.79	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.65030		14.65030		14.59680	14.59680		16.79	0.00	146,503.00	10	86,876.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	79.29810		0.07930		0.00000	0.00000	79.298	16.40	0.15	4,408,109.30	2,000	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	244.51420		0.24451		276.59780	0.27660	244.514	16.61	0.35	5,132,991.85	1,000	0.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	342.68310		0.34268		331.22040	0.33122	342.683	17.07	0.46	3,356,073.88	500	0.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	82.38560		0.08239		80.17020	0.08017	82.386	19.31	0.14	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	18.12610		0.01813		15.52090	0.01552	18.126	21.03	0.04	542,559.15	1,000	0.00
€ / R	On 15/03/2017	Any day expiry			14.65770		14.65770		14.60410	14.60410		16.85	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.71650		14.71650		14.66190	14.66190		16.97	0.00	0.00	0	8.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.99720		14.99720		14.94140	14.94140		17.27	0.00	5,998,880.00	400	80,216.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.32380		15.32380		15.26760	15.26760		17.44	0.00	0.00	0	1,356.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.65820		15.65820		15.59990	15.59990		17.59	0.00	0.00	0	31.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.73172		97.73172		97.58699	97.58699			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.82218		94.82218		94.67289	94.67289			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.62060		93.62060		93.46345	93.46345			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.76159		95.76159		95.59693	95.59693			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.47937		99.47937		99.31030	99.31030			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			98.09450		98.09450		97.91866	97.91866			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00278		100.00278		100.00277	100.00277			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61212		99.61212		99.61410	99.61410			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.63889		99.63889		99.63717	99.63717			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.88777		99.88777		99.88141	99.88141			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.91453		99.91453		99.90503	99.90503			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 18/12/2017	Interest Rate Swap	99.91627	99.91627	99.90991	99.90991					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.19916	99.19916	99.18959	99.18959					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.85620	98.85620	98.84050	98.84050					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.91012	98.91012	98.88632	98.88632					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.40000	99.40000	99.37000	99.37000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.89678	99.89678	99.86359	99.86359					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.64815	97.64815	97.54656	97.54656					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.96924	96.96924	96.86175	96.86175					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.26056	96.26056	96.14652	96.14652					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.52757	96.52757	96.40746	96.40746					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.77932	98.77932	98.65587	98.65587					0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.98707	98.98707	98.86228	98.86228					0.00	0.00	0	0.00
AL37	On 02/02/2017	Index Future	514.69600	514.69600	514.86400	514.86400					0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	524.59000	524.59000	524.76000	524.76000					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	534.97100	534.97100	535.14800	535.14800					0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	596.42100	596.42100	596.58900	596.58900					0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	607.88600	607.88600	608.05600	608.05600					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	619.91600	619.91600	620.09300	620.09300					0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	541.43500	541.43500	541.57700	541.57700					0.00	0.00	0	754.00
ALBI	On 04/05/2017	Index Future	551.84300	551.84300	551.98700	551.98700					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	562.76400	562.76400	562.91400	562.91400					0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.14750	10.14750	10.13540	10.13540				14.21	0.00	0.00	0	18,899.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.31020	10.31020	10.29660	10.29660				14.37	0.00	0.00	0	124.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.46320	10.46320	10.45030	10.45030				14.08	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.61690	10.61690	10.60280	10.60280				13.87	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.44910	10.44910	10.43890	10.43890				15.75	0.00	0.00	0	237.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.65260	10.65260	10.64150	10.64150				15.90	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.84300	10.84300	10.83290	10.83290				15.61	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.65220	13.65220	13.62950	13.62950				17.04	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.99220	13.99220	13.96760	13.96760				17.83	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.31320	14.31320	14.28990	14.28990				18.23	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.98110	1.98110	1.98190	1.98190				17.65	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.99480	1.99480	1.99370	1.99370				17.75	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.01040	2.01040	2.00950	2.00950				17.25	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.97630	1.97630	1.96880	1.96880				17.34	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
DKK / R	On 19/06/2017	Foreign Exchange Future		2.02380	2.02380		2.01590	2.01590		17.23	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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		10.45898	79.90606		10.45990	79.90015			0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future		10.53806	77.64892		10.53902	77.64285			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.61133	79.18608		10.61225	79.18033			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		10.57742	84.24581		10.57323	84.27676			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.65562	81.60305		10.65131	81.63446			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.72720	83.21867		10.72267	83.25129			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		539.41100	539.41100		539.54200	539.54200			0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI		549.77900	549.77900		549.91300	549.91300			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		560.65900	560.65900		560.79900	560.79900			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.77940	1.77940		1.78390	1.78390		18.11	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.81280	1.81280		1.81690	1.81690		17.88	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.84330	1.84330		1.84680	1.84680		18.18	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		126.62487	126.62487		126.90544	126.90544			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future		129.06734	129.06734		129.35314	129.35314			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		130.29512	130.29512		130.58744	130.58744			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		105.80046	105.80046		105.79960	105.79960			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future		106.80067	106.80067		106.79966	106.79966			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
I2033	On 03/08/2017	Bond Future		108.92097	108.92097		108.92054	108.92054			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		130.40224	130.40224		130.18254	130.18254			0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future		132.91751	132.91751		132.69330	132.69330			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		134.05489	134.05489		133.82726	133.82726			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2017	Bond Future		131.48563	131.48563		131.48481	131.48481			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future		132.49185	132.49185		132.49074	132.49074			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		135.12193	135.12193		135.12165	135.12165			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		137.95603	137.95603		137.95475	137.95475			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future		140.61679	140.61679		140.61550	140.61550			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		141.74452	141.74452		141.74387	141.74387			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		246.50500	246.50500		246.52300	246.52300			0.00	0.00	0	1,031.00
IGOV	On 04/05/2017	Index Future		251.25900	251.25900		251.27700	251.27700			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		256.24600	256.24600		256.26600	256.26600			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		664.74000	664.74000		664.78000	664.78000			0.00	0.00	0	157.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future		7.36000	92.64000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.37000	92.63000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.38000	92.62000		7.43000	92.57000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.40000	92.60000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.40000	92.60000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.41000	92.59000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.42000	92.58000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.45000	92.55000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.47000	92.53000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.48000	92.52000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.51000	92.49000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.54000	92.46000		7.65000	7.65000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.13150	0.13150		0.13200	0.13200			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.13140	0.13140		0.13070	0.13070			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.13150	0.13150		0.13060	0.13060			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.63370	9.63370		9.65190	9.65190		15.29	0.00	0.00	0	238.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.78200	9.78200		9.79950	9.79950		15.54	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.91950	9.91950		9.93780	9.93780		15.27	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
PULA / R	On 13/03/2017	Foreign Exchange Future			1.29100		1.29100		1.29320	1.29320			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.31260		1.31260		1.31470	1.31470			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.32930		1.32930		1.33140	1.33140			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.21800		1.21800		1.21530	1.21530			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22130		1.22130		1.21860	1.21860			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.22450		1.22450		1.22170	1.22170			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06230		1.06230		1.05550	1.05550			0.00	0.00	0	723.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06790		1.06790		1.06110	1.06110			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07330		1.07330		1.06640	1.06640			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.79798		112.43678		8.79339	112.46885		9.11	0.00	483,478,154.00	4,300	116,616.00
R186	On 02/02/2017	Bond Future	8.00	Call	10.25000		0.01025		12.46000	0.01246	10.250	8.79	0.01	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	144.46000		0.14446		159.33000	0.15933	144.460	8.91	0.12	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	202.70000		0.20270		220.99000	0.22099	202.700	8.93	0.16	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	468.70000		0.46870		497.30000	0.49730	468.700	8.98	0.30	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	511.60000		0.51160		541.36000	0.54136	511.600	8.99	0.32	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	787.55000		0.78755		795.68000	0.79568	787.550	9.07	0.42	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	703.19000		0.70319		711.91000	0.71191	703.190	9.08	0.39	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	577.28000		0.57728		586.65000	0.58665	577.280	9.09	0.34	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	430.56000		0.43056		440.21000	0.44021	430.560	9.12	0.27	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	301.21000		0.30121		310.45000	0.31045	301.210	9.17	0.20	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	62.37000		0.06237		67.00000	0.06700	62.370	9.34	0.06	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	34.02000		0.03402		37.20000	0.03720	34.020	9.40	0.03	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.83953		114.59856		8.83478	114.63105		8.88	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.87296		111.56229		8.86790	111.59618		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			294.64890		294.64890		294.71564	294.71564			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			300.33212		300.33212		300.39986	300.39986			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.38603		299.38603		299.45699	299.45699			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			242.85202		242.85202		242.85012	242.85012			0.00	0.00	0	36,359.00
R202	On 04/05/2017	Bond Future			247.53626		247.53626		247.53404	247.53404			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			248.78085		248.78085		248.78021	248.78021			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

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
R2023	On 02/02/2017	Bond Future		8.49904	99.92678		8.49446	99.94767		6.49	0.00	199,853.56	2	18,877.00
R2023	On 04/05/2017	Bond Future		8.53531	97.91591		8.53051	97.93708		6.50	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.56034	99.85405		8.55511	99.87633		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		7.69904	103.60895		7.67117	103.62507		0.61	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future		7.52302	101.42821		7.47635	101.44450		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
R2030	On 02/02/2017	Bond Future		9.22908	90.96233		9.21445	91.06472			0.00	891,430,834.00	9,800	29,378.00
R2030	On 04/05/2017	Bond Future		9.27792	92.71142		9.26282	92.81561			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.32179	90.53954		9.30607	90.64645			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		9.37992	93.88707		9.37038	93.95841		12.49	0.00	0.00	0	19,304.00
R2032	On 04/05/2017	Bond Future		9.42849	91.53338		9.41867	91.60589		12.81	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.47075	93.34536		9.46053	93.41993		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		9.49558	98.60041		9.49617	98.59556			0.00	0.00	0	8,411.00
R2035	On 04/05/2017	Bond Future		9.54316	95.99322		9.54378	95.98819			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.58517	97.89338		9.58573	97.88888			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		9.54436	90.91696		9.55498	90.82987		14.57	0.00	0.00	0	47,873.00
R2037	On 04/05/2017	Bond Future		9.59441	92.66515		9.60537	92.57621		14.33	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.64034	90.24190		9.65155	90.15188		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		7.86125	101.27679		7.84071	101.31194		1.92	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future		7.87730	103.22401		7.85344	103.25971		1.69	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.84994	101.22555		7.82092	101.26264		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		9.54896	95.09519		9.54947	95.09067		15.21	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.59752	96.92381		9.59807	96.91899		14.96	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.64204	94.33439		9.64253	94.33014		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		9.55845	92.38854		9.55895	92.38405		15.90	0.00	0.00	0	20,374.00
R2044	On 04/05/2017	Bond Future		9.60520	94.16506		9.60573	94.16034		15.66	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 03/08/2017	Bond Future			9.64799		91.64633		9.64846	91.64219		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			9.54386		95.99858		9.54439	95.99370		15.74	0.00	0.00	0	74,345.00
R2048	On 04/05/2017	Bond Future			9.58618		93.40481		9.58674	93.39969		16.25	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.62347		95.25365		9.62396	95.24921		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
R207	On 02/02/2017	Bond Future			8.02235		98.46722		7.99693	98.53181		3.11	0.00	40,568,494.64	412	74,783.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,223.48000		2.22348		2,288.05000	2.28805	2,223.480	3.24	1.00	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.05352		100.36040		8.02552	100.42611		2.85	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.06136		98.70297		8.02988	98.77062		2.83	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	976.21000		0.97621		1,016.31000	1.01631	976.210	2.82	0.56	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			8.15619		97.53618		8.15145	97.55209		4.44	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future			8.18376		96.00875		8.17871	96.02483		4.31	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.19482		97.90928		8.18916	97.92633		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			9.43320		74.25233		9.43370	74.24889		14.47	0.00	2,079,065.24	28	66,471.00
R209	On 04/05/2017	Bond Future			9.47619		72.52925		9.47672	72.52564		14.92	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.51351		73.96507		9.51398	73.96189		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			185.60712		185.60712		185.60570	185.60570			0.00	0.00	0	1,779.00
R210	On 04/05/2017	Bond Future			186.86761		186.86761		186.86601	186.86601			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.57749		190.57749		190.57696	190.57696			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

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
R212	On 02/02/2017	Bond Future	145.75151		145.75151		145.75036	145.75036			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	148.56294		148.56294		148.56157	148.56157			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	149.47888		149.47888		149.47851	149.47851			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	9.25434		85.55482		9.23974	85.65419		12.21	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future	9.29722		83.64815		9.28218	83.74932		12.54	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.33406		85.30389		9.31845	85.40770		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	9.49344		74.71935		9.48890	74.75213		15.20	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.53431		72.85809		9.52967	72.89133		15.67	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.57012		74.30024		9.56528	74.33467		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	22,941.92000		22,941.92000		22,914.21000	22,914.21000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.61760		9.61760		9.62140	9.62140		14.64	0.00	0.00	0	342.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.79510		9.79510		9.79750	9.79750		14.92	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.60770		3.60770		3.65910	3.65910		18.18	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.58380		3.58380		3.63430	3.63430		17.70	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.31720		1.31720		1.33020	1.33020			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.25940		1.25940		1.27080	1.27080			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.21020		1.21020		1.22050	1.22050			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,854,090,742.23</b>	<b>52,542</b>	<b>3,152,398.00</b>
<b>Grand Total:</b>												<b>1,854,090,742.23</b>	<b>52,542</b>	<b>3,152,398.00</b>