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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 04/01/2017	Any day expiry	13.78300	13.78300		13.68470	13.68470		17.20	0.00	0.00	0	2,250.00	
\$ / R	On 11/01/2017	Any day expiry	13.79740	13.79740		13.70160	13.70160		18.11	0.00	0.00	0	50.00	
\$ / R	On 13/01/2017	Any day expiry	13.80270	13.80270		13.70680	13.70680		18.41	0.00	0.00	0	390.00	
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	286.21020	0.28621	350.82620	0.35083	286.210	18.83	0.61	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	2.36810	0.00237	1.40170	0.00140	2.368	33.18	0.01	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry	13.81310	13.81310		13.71730	13.71730		18.02	0.00	0.00	0	1,600.00	
\$ / R	On 18/01/2017	Any day expiry	13.81580	13.81580		13.71990	13.71990		18.12	0.00	0.00	0	0.00	
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	78.04180	0.07804	63.83210	0.06383	78.042	18.99	0.23	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry	13.82100	13.82100		13.72510	13.72510		18.28	0.00	0.00	0	184.00	
\$ / R	On 23/01/2017	Any day expiry	13.82890	13.82890		13.73300	13.73300		18.15	0.00	0.00	0	70.00	
\$ / R	On 25/01/2017	Any day expiry	13.83410	13.83410		13.73820	13.73820		18.29	0.00	0.00	0	0.00	
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	434.09190	0.43409	499.61430	0.49961	434.092	18.92	0.64	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	7.31260	0.00731	4.94030	0.00494	7.313	25.26	0.02	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	13.83930	13.83930		13.74340	13.74340		18.39	0.00	0.00	0	1,289.00	
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	135.33960	0.13534	167.44020	0.16744	135.340	18.01	0.30	0.00	0	60.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	260.75150	0.26075	309.16700	0.30917	260.752	18.34	0.47	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	104.41090	0.10441	83.89830	0.08390	104.411	19.84	0.24	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	31.07320	0.03107	20.49390	0.02049	31.073	20.89	0.09	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry			13.84720	13.84720	13.75130	13.75130		18.19	0.00	0.00	0	3,901.00
\$ / R	On 31/01/2017	Any day expiry			13.84980	13.84980	13.75390	13.75390		18.25	0.00	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	487.44670	0.48745	551.14550	0.55115	487.447	19.04	0.64	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	35.74220	0.03574	26.70920	0.02671	35.742	20.95	0.09	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			13.89420	13.89420	13.79810	13.79810		18.42	0.00	0.00	0	340.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	648.48240	0.64848	715.94120	0.71594	648.482	19.41	0.65	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	88.66610	0.08867	74.48330	0.07448	88.666	20.98	0.16	0.00	0	1,500.00
\$ / R	On 24/02/2017	Any day expiry			13.91240	13.91240	13.81620	13.81620		18.36	0.00	0.00	0	0.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	212.54020	0.21254	251.03740	0.25104	212.540	17.94	0.32	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	88.45990	0.08846	75.83920	0.07584	88.460	21.19	0.15	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			13.92020	13.92020	13.82400	13.82400		18.26	0.00	0.00	0	5,745.00
\$ / R	On 28/02/2017	Any day expiry			13.92280	13.92280	13.82660	13.82660		18.28	0.00	0.00	0	720.00
\$ / R	On 01/03/2017	Any day expiry			13.92540	13.92540	13.82920	13.82920		18.40	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.95630	13.95630	13.85980	13.85980		18.44	0.00	154,189,202.40	11,048	458,274.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	25.22500	0.02523	31.07260	0.03107	25.225	18.76	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	39.55320	0.03955	47.93790	0.04794	39.553	17.76	0.08	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	106.42170	0.10642	129.43220	0.12943	106.422	17.62	0.17	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	112.40440	0.11240	136.40820	0.13641	112.404	17.62	0.18	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	127.33690	0.12734	153.74310	0.15374	127.337	17.63	0.20	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	164.20500	0.16421	197.39690	0.19740	164.205	17.63	0.24	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	247.88940	0.24789	288.60630	0.28861	247.889	17.92	0.32	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	615.29390	0.61529	563.91470	0.56391	615.294	18.10	0.62	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	587.49870	0.58750	537.55650	0.53756	587.499	18.15	0.61	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	440.81610	0.44082	401.57770	0.40158	440.816	18.54	0.50	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	484.51610	0.48452	541.77770	0.54178	484.516	18.54	0.50	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	544.47280	0.54447	604.40670	0.60441	544.473	18.75	0.53	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	330.29080	0.33029	298.60670	0.29861	330.291	19.16	0.40	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	673.99080	0.67399	738.80670	0.73881	673.991	19.16	0.60	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	299.48300	0.29948	270.01470	0.27001	299.483	19.37	0.38	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	743.18300	0.74318	810.21470	0.81021	743.183	19.37	0.62	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	287.92900	0.28793	259.30470	0.25930	287.929	19.45	0.36	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	771.62900	0.77163	839.50470	0.83950	771.629	19.45	0.64	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	271.38320	0.27138	243.97910	0.24398	271.383	19.57	0.35	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	927.59360	0.92759	999.69310	0.99969	927.594	19.88	0.69	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	180.22600	0.18023	160.70880	0.16071	180.226	20.40	0.25	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	171.39390	0.17139	152.70550	0.15271	171.394	20.50	0.24	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	164.64150	0.16464	146.59110	0.14659	164.642	20.58	0.23	0.00	0	506.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	148.90400	0.14890	132.36110	0.13236	148.904	20.78	0.21	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,404.39550	1.40440	1,486.13170	1.48613	1,404.395	21.04	0.81	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,518.40050	1.51840	1,600.54070	1.60054	1,518.400	21.30	0.83	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	101.07900	0.10108	87.55610	0.08756	101.079	21.49	0.15	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	98.97110	0.09897	85.58120	0.08558	98.971	21.52	0.15	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,823.86120	1.82386	1,908.25400	1.90825	1,823.861	21.84	0.88	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,860.55440	1.86055	1,945.19020	1.94519	1,860.554	21.90	0.88	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	72.15190	0.07215	60.64460	0.06064	72.152	22.00	0.11	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	58.48820	0.05849	48.11200	0.04811	58.488	22.32	0.09	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	46.49440	0.04649	37.25760	0.03726	46.494	22.67	0.08	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	34.82370	0.03482	26.89400	0.02689	34.824	23.12	0.06	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,820.70310	2.82070	2,912.88210	2.91288	2,820.703	23.52	0.95	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	21.73200	0.02173	20.97440	0.02097	21.732	24.06	0.04	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	16.78790	0.01679	19.36080	0.01936	16.788	24.73	0.03	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	6.15460	0.00615	10.50230	0.01050	6.155	26.55	0.01	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	6.07340	0.00607	10.38170	0.01038	6.073	26.55	0.01	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	2.84030	0.00284	5.36940	0.00537	2.840	26.55	0.01	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	1.66670	0.00167	3.38600	0.00339	1.667	26.55	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.07740	0.00008	0.24210	0.00024	0.077	26.55	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.96130	13.96130	13.86480	13.86480		18.63	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	291.00980	0.29101	333.86050	0.33386	291.010	18.02	0.34	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	140.99370	0.14099	125.93530	0.12594	140.994	21.39	0.18	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			14.00200	14.00200	13.90540	13.90540		18.67	0.00	0.00	0	1,583.00
\$ / R	On 11/04/2017	Any day expiry			14.03070	14.03070	13.93410	13.93410		18.76	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.03340	14.03340	13.93670	13.93670		18.77	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	511.79220	0.51179	563.22450	0.56322	511.792	18.64	0.46	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	52.09470	0.05209	45.34540	0.04535	52.095	23.63	0.07	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.03600	14.03600	13.93940	13.93940		18.79	0.00	0.00	0	0.00
\$ / R	On 18/04/2017	Any day expiry			14.04920	14.04920	13.95250	13.95250		18.73	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			14.05710	14.05710	13.96040	13.96040		18.78	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.06770	14.06770	13.97090	13.97090		18.76	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	321.41000	0.32141	361.89300	0.36189	321.410	18.08	0.32	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	453.82840	0.45383	500.77680	0.50078	453.828	18.45	0.41	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	612.81750	0.61282	667.42070	0.66742	612.818	18.84	0.49	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	288.03870	0.28804	263.08360	0.26308	288.039	20.49	0.30	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	181.36960	0.18137	163.38750	0.16339	181.370	21.54	0.20	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	88.24180	0.08824	77.66740	0.07767	88.242	22.98	0.11	0.00	0	1,000.00
\$ / R	On 26/05/2017	Any day expiry			14.14970	14.14970	14.05250	14.05250		18.96	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	361.30710	0.36131	400.38670	0.40039	361.307	18.12	0.32	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	217.10330	0.21710	197.14470	0.19714	217.103	21.75	0.21	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.21310	14.21310	14.11560	14.11560		18.98	0.00	142,131.00	10	202,486.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	154.88050	0.15488	176.28010	0.17628	154.880	17.62	0.16	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	223.29180	0.22329	249.73760	0.24974	223.292	17.78	0.21	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	532.48710	0.53249	576.42630	0.57643	532.487	18.49	0.39	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	552.21020	0.55221	596.82880	0.59683	552.210	18.55	0.40	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	618.94030	0.61894	665.71930	0.66572	618.940	18.72	0.43	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	678.47690	0.67848	727.09090	0.72709	678.477	18.86	0.45	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	689.59690	0.68960	738.67690	0.73868	689.597	18.89	0.46	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	717.78810	0.71779	768.02540	0.76803	717.788	18.95	0.47	0.00	0	1,400.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	746.71380	0.74671	797.91830	0.79792	746.714	19.02	0.48	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	806.42630	0.80643	859.28250	0.85928	806.426	19.17	0.50	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	625.83160	0.62583	583.87530	0.58388	625.832	19.42	0.47	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,177.52290	1.17752	1,239.22560	1.23923	1,177.523	19.99	0.61	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	376.68280	0.37668	347.60140	0.34760	376.683	20.81	0.31	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,643.42410	1.64342	1,712.98160	1.71298	1,643.424	20.97	0.70	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	304.05860	0.30406	278.31570	0.27832	304.059	21.35	0.26	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,870.95860	1.87096	1,942.71570	1.94272	1,870.959	21.35	0.74	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	291.98260	0.29198	267.04140	0.26704	291.983	21.44	0.25	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	290.29740	0.29030	265.46800	0.26547	290.297	21.45	0.25	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	267.76400	0.26776	244.46020	0.24446	267.764	21.62	0.23	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	252.80180	0.25280	230.52910	0.23053	252.802	21.75	0.22	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	238.72440	0.23872	217.44020	0.21744	238.724	21.87	0.21	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	230.68050	0.23068	209.96890	0.20997	230.680	21.94	0.21	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	176.94290	0.17694	160.19530	0.16020	176.943	22.52	0.16	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	94.32690	0.09433	82.17190	0.08217	94.327	25.00	0.09	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	73.84880	0.07385	61.17410	0.06117	73.849	25.57	0.07	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	35.06350	0.03506	28.07240	0.02807	35.063	25.57	0.04	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			14.23690	14.23690	14.13930	14.13930		19.07	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	395.06560	0.39507	431.53380	0.43153	395.066	18.11	0.32	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	254.06640	0.25407	231.64770	0.23165	254.066	21.90	0.22	0.00	0	60.00
\$ / R	On 12/07/2017	Any day expiry			14.27400	14.27400	14.17620	14.17620		19.05	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	614.14800	0.61415	659.57330	0.65957	614.148	18.66	0.41	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	130.43170	0.13043	117.68570	0.11769	130.432	24.42	0.11	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.29790	14.29790	14.20000	14.20000		19.12	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			14.31380	14.31380	14.21590	14.21590		19.11	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	422.27790	0.42228	457.38750	0.45739	422.278	18.14	0.31	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	275.04320	0.27504	254.46340	0.25446	275.043	22.04	0.22	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry			14.40130	14.40130	14.30310	14.30310		19.16	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	448.48620	0.44849	483.35770	0.48336	448.486	18.15	0.30	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	298.72130	0.29872	281.35020	0.28135	298.721	22.15	0.22	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.45440	14.45440	14.35600	14.35600		19.18	0.00	5,781,760.00	400	6,262.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	222.07840	0.22208	245.26700	0.24527	222.078	17.49	0.18	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	294.02450	0.29402	321.63300	0.32163	294.025	17.82	0.22	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	424.86930	0.42487	458.14360	0.45814	424.869	18.08	0.28	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	564.64100	0.56464	605.75820	0.60576	564.641	18.32	0.34	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	569.22710	0.56923	610.54180	0.61054	569.227	18.33	0.35	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	802.21020	0.80221	851.49700	0.85150	802.210	18.89	0.43	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	858.17140	0.85817	909.09990	0.90910	858.171	19.02	0.44	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	945.45890	0.94546	998.65440	0.99865	945.459	19.20	0.47	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	406.51040	0.40651	385.38970	0.38539	406.510	21.55	0.27	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	343.49680	0.34350	326.20530	0.32621	343.497	21.98	0.24	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	316.18110	0.31618	300.57850	0.30058	316.181	22.20	0.22	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	312.30460	0.31230	296.93880	0.29694	312.305	22.23	0.22	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	18.00	Call	221.96180	0.22196	214.35480	0.21435	221.962	23.60	0.16	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.47830	14.47830	14.37980	14.37980		19.24	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	469.29570	0.46930	504.16700	0.50417	469.296	18.17	0.30	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	317.07380	0.31707	302.32390	0.30232	317.074	22.30	0.22	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.54620	14.54620	14.44720	14.44720		19.25	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.55660	14.55660	14.45750	14.45750		19.26	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	488.07980	0.48808	523.20790	0.52321	488.080	18.16	0.29	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	333.43630	0.33344	323.82170	0.32382	333.436	22.49	0.22	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.63970	14.63970	14.54010	14.54010		19.31	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	505.43370	0.50543	542.97080	0.54297	505.434	18.14	0.29	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	357.73930	0.35774	343.49750	0.34350	357.739	22.67	0.22	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.69160	14.69160	14.59160	14.59160		19.32	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	458.92160	0.45892	490.80720	0.49081	458.922	18.00	0.26	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	731.43940	0.73144	774.82080	0.77482	731.439	18.52	0.36	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	776.49470	0.77649	821.71020	0.82171	776.495	18.63	0.37	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	807.28720	0.80729	853.72550	0.85373	807.287	18.69	0.38	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	822.91200	0.82291	869.95690	0.86996	822.912	18.73	0.39	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	998.67010	0.99867	1,052.08160	1.05208	998.670	19.09	0.43	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,015.97740	1.01598	1,069.97120	1.06997	1,015.977	19.13	0.44	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	579.54130	0.57954	561.95230	0.56195	579.541	21.33	0.32	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	528.74390	0.52874	514.25160	0.51425	528.744	21.60	0.30	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	476.73830	0.47674	465.45110	0.46545	476.738	21.92	0.27	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	470.48080	0.47048	459.58420	0.45958	470.481	21.96	0.27	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	465.85580	0.46586	455.24010	0.45524	465.856	21.99	0.27	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	459.76940	0.45977	449.53390	0.44953	459.769	22.03	0.26	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	360.32200	0.36032	359.40740	0.35941	360.322	23.00	0.21	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.70200	14.70200	14.60200	14.60200		19.33	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	517.72100	0.51772	551.46470	0.55146	517.721	18.13	0.29	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	371.49130	0.37149	370.72430	0.37072	371.491	22.94	0.22	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.92970	14.92970	14.83040	14.83040		19.85	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.16820	15.16820	15.07000	15.07000		20.23	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	686.46270	0.68646	716.94980	0.71695	686.463	18.91	0.28	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.95630	13.95630	13.85980	13.85980		18.44	0.00	0.00	0	520.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.21310	14.21310	14.11560	14.11560		18.98	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.45440	14.45440	14.35600	14.35600		19.18	0.00	0.00	0	0.00
£ / R	On 06/01/2017	Any day expiry			16.96590	16.96590	16.74660	16.74660		24.72	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			17.05480	17.05480	16.83560	16.83560		20.96	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			17.15560	17.15560	16.93520	16.93520		20.27	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.20260	17.20260	16.98190	16.98190		20.23	0.00	2,597,592.60	151	44,193.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	715.35590	0.71536	605.45940	0.60546	715.356	19.96	0.57	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	243.36020	0.24336	200.99130	0.20099	243.360	22.37	0.25	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	166.20370	0.16620	134.51420	0.13451	166.204	23.06	0.18	0.00	0	600.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	36.65100		0.03665		35.70690	0.03571	36.651	25.71	0.05	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.26810		17.26810		17.04680	17.04680		20.28	0.00	0.00	0	89.00
£ / R	On 25/04/2017	Any day expiry			17.35920		17.35920		17.13630	17.13630		19.94	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.56180		17.56180		17.33730	17.33730		19.59	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.90330		17.90330		17.67520	17.67520		19.04	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.24690		18.24690		18.01420	18.01420		18.76	0.00	0.00	0	5,698.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11978		0.11978		0.11913	0.11913		16.90	0.00	0.00	0	320.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12259		0.12259		0.12192	0.12192		17.43	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12529		0.12529		0.12461	0.12461		23.30	0.00	0.00	0	0.00
€ / R	On 23/01/2017	Any day expiry			14.64020		14.64020		14.37270	14.37270		16.66	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.64700		14.64700		14.37940	14.37940		16.87	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.66780		14.66780		14.40080	14.40080		16.99	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.75060		14.75060		14.48270	14.48270		17.19	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.76440		14.76440		14.49630	14.49630		17.11	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.81010		14.81010		14.54110	14.54110		17.25	0.00	8,545,427.70	577	86,996.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	229.97200		0.22997		335.21570	0.33522	229.972	16.90	0.31	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	460.58570		0.46059		348.48600	0.34849	460.586	17.25	0.52	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	133.80320		0.13380		95.78800	0.09579	133.803	19.26	0.20	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	36.55480		0.03655		22.83620	0.02284	36.555	20.95	0.06	0.00	0	1,000.00
€ / R	On 15/03/2017	Any day expiry			14.81720		14.81720		14.54800	14.54800		17.31	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.87440		14.87440		14.60350	14.60350		17.45	0.00	0.00	0	7.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.15910		15.15910		14.88430	14.88430		17.74	0.00	757,955.00	50	79,787.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.49330		15.49330		15.21220	15.21220		17.97	0.00	0.00	0	1,168.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.83380		15.83380		15.54670	15.54670		18.14	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.73158		98.73158		98.83751	98.83751			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.86566		95.86566		95.97507	95.97507			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.69364		94.69364		94.80398	94.80398			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.84272		96.84272		96.95102	96.95102			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.55285		100.55285		100.65862	100.65862			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00274		100.00274		100.00274	100.00274			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61481		99.61481		99.61687	99.61687			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.64639		99.64639		99.65086	99.65086			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.90571		99.90571		99.91277	99.91277			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.93262		99.93262		99.93964	99.93964			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.22451		99.22451		99.23417	99.23417			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.89882		98.89882		98.91086	98.91086			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.97141		98.97141		98.98730	98.98730			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.50000		99.50000		99.52000	99.52000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 17/12/2020	Interest Rate Swap	97.98133		97.98133		98.04059	98.04059			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.33901		97.33901		97.40505	97.40505			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.66352		96.66352		96.73812	96.73812			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.96428		96.96428		97.04683	97.04683			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.24148		99.24148		99.32721	99.32721			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	512.20400		512.20400		512.05300	512.05300			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	522.07100		522.07100		521.92200	521.92200			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	532.44100		532.44100		532.29300	532.29300			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	591.57200		591.57200		591.54900	591.54900			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	602.96900		602.96900		602.95100	602.95100			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	614.94500		614.94500		614.93200	614.93200			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	537.05800		537.05800		537.10600	537.10600			0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future	547.40500		547.40500		547.45900	547.45900			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	558.27800		558.27800		558.33700	558.33700			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.06530		10.06530		9.95960	9.95960		14.16	0.00	1,922,472.30	191	18,974.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.22730		10.22730		10.12040	10.12040		14.50	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.38120		10.38120		10.27360	10.27360		14.44	0.00	0.00	0	25.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.53310		10.53310		10.42360	10.42360		14.43	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.35410		10.35410		10.24510	10.24510		16.09	0.00	0.00	0	237.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.55820		10.55820		10.44640	10.44640		16.44	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.75100		10.75100		10.63790	10.63790		15.99	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.80900		13.80900		13.57880	13.57880		17.70	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.15240		14.15240		13.91780	13.91780		18.52	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.48280		14.48280		14.24090	14.24090		18.96	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.96510		1.96510		1.95460	1.95460		17.66	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.97620		1.97620		1.96700	1.96700		18.07	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.99060		1.99060		1.98160	1.98160		18.07	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.99830		1.99830		1.96010	1.96010		17.69	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.04630		2.04630		2.00720	2.00720		17.95	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.55244	79.30982		10.54836	79.33571				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.63416	77.04412		10.62983	77.07122				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.70974	78.57468		10.70517	78.60291				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	10.68049	83.49072		10.67635	83.52082				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.76169	80.83657		10.75731	80.86797				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.83589	82.44268		10.83128	82.47533				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI	534.98100	534.98100		535.02400	535.02400				0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI	545.28800	545.28800		545.33600	545.33600				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	556.11900	556.11900		556.17200	556.17200				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.80030	1.80030		1.78730	1.78730			18.19	0.00	180,030.00	100	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.83310	1.83310		1.81980	1.81980			18.68	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.86280	1.86280		1.84950	1.84950			18.96	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	127.08762	127.08762		127.08650	127.08650				0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	129.54367	129.54367		129.54376	129.54376				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.79095	130.79095		130.79194	130.79194				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	105.79274	105.79274		105.79159	105.79159				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	106.79754	106.79754		106.79739	106.79739				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	108.92513	108.92513		108.92570	108.92570				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	130.61344	130.61344		130.61213	130.61213				0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	133.13763	133.13763		133.13763	133.13763				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	134.28989	134.28989		134.29076	134.29076				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 02/02/2017	Bond Future	131.61528		131.61528		131.88996	131.88996			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	132.62973		132.62973		132.91101	132.91101			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	135.27211		135.27211		135.55965	135.55965			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	139.23733		139.23733		139.23604	139.23604			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future	141.92814		141.92814		141.92814	141.92814			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	143.09270		143.09270		143.09369	143.09369			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	247.05600		247.05600		247.11800	247.11800			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future	251.83100		251.83100		251.89700	251.89700			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	256.84800		256.84800		256.91700	256.91700			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	670.79700		670.79700		670.93500	670.93500			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	0.13440		0.13440		0.13340	0.13340			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13420		0.13420		0.13330	0.13330			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13430		0.13430		0.13340	0.13340			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	9.68800		9.68800		9.59730	9.59730		15.89	0.00	0.00	0	238.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	9.83790		9.83790		9.74660	9.74660		16.24	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.97850		9.97850		9.88570	9.88570		15.95	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.30160		1.30160		1.29540	1.29540			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.32340		1.32340		1.31710	1.31710			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.34020		1.34020		1.33390	1.33390			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future	1.23260		1.23260		1.22530	1.22530			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future	1.23560		1.23560		1.22820	1.22820			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future	1.23860		1.23860		1.23120	1.23120			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06120		1.06120		1.04920	1.04920			0.00	15,918.00	15	27.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06660		1.06660		1.05450	1.05450			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07190		1.07190		1.05960	1.05960			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.92860		111.52933		8.92916	111.52546		9.26	0.00	0.00	0	116,897.00
R186	On 02/02/2017	Bond Future	8.00	Call	18.63000		0.01863		20.51000	0.02051	18.630	8.94	0.02	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	155.55000		0.15555		163.49000	0.16349	155.550	9.06	0.11	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	206.53000		0.20653		215.84000	0.21584	206.530	9.08	0.13	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	424.09000		0.42409		437.20000	0.43720	424.090	9.13	0.24	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	458.01000		0.45801		471.51000	0.47151	458.010	9.14	0.25	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,467.39000		1.46739		1,487.66000	1.48766	1,467.390	9.22	0.55	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,355.61000		1.35561		1,375.89000	1.37589	1,355.610	9.23	0.52	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,181.97000		1.18197		1,202.10000	1.20210	1,181.970	9.24	0.48	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	965.86000		0.96586		985.44000	0.98544	965.860	9.27	0.42	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	756.94000		0.75694		775.46000	0.77546	756.940	9.32	0.35	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	263.80000		0.26380		275.70000	0.27570	263.800	9.49	0.15	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	176.77000		0.17677		186.29000	0.18629	176.770	9.55	0.11	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.97492		113.67780		8.97535	113.67489		9.02	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.01280		110.63108		9.01313	110.62889		9.29	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			294.95846		294.95846		294.95555	294.95555			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			300.65860		300.65860		300.65844	300.65844			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.74495		299.74495		299.74690	299.74690			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			242.83559		242.83559		242.83305	242.83305			0.00	0.00	0	36,359.00
R202	On 04/05/2017	Bond Future			247.52844		247.52844		247.52812	247.52812			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			248.79298		248.79298		248.79456	248.79456			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			8.64070		99.28357		8.64643	99.25767		6.60	0.00	0.00	0	19,260.00
R2023	On 04/05/2017	Bond Future			8.68379		97.26388		8.68961	97.23843		6.62	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.71550		99.19600		8.72149	99.17071		6.35	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			7.74774		103.58079		7.75437	103.57695		0.62	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future			7.59446		101.40327		7.60291	101.40032		0.40	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/02/2017	Bond Future		9.34965	90.12456		9.35024	90.12049			0.00	0.00	0	34,064.00
R2030	On 04/05/2017	Bond Future		9.40209	91.86088		9.40257	91.85762			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.44932	89.67859		9.44971	89.67597			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		9.50078	92.99025		9.50141	92.98561		12.69	0.00	0.00	0	19,889.00
R2032	On 04/05/2017	Bond Future		9.55280	90.62266		9.55333	90.61881		13.02	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.59816	92.42305		9.59861	92.41981		12.86	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		9.60147	97.73692		9.59706	97.77264			0.00	0.00	0	7,194.00
R2035	On 04/05/2017	Bond Future		9.65187	95.11660		9.64721	95.15392			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.69639	97.00613		9.69150	97.04487			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		9.65988	89.97661		9.65543	90.01255		14.79	0.00	0.00	0	47,913.00
R2037	On 04/05/2017	Bond Future		9.71300	91.71005		9.70830	91.74760		14.55	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.76175	89.27440		9.75682	89.31337		15.07	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		7.94777	101.12890		7.94830	101.12799		1.95	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future		7.97569	103.07702		7.97567	103.07705		1.72	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.96180	101.08275		7.96120	101.08351		1.60	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		9.65423	94.16978		9.65480	94.16481		15.45	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.70551	95.98405		9.70600	95.97983		15.20	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.75248	93.38287		9.75290	93.37928		15.76	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		9.65849	91.49742		9.65399	91.53719		16.16	0.00	0.00	0	20,531.00
R2044	On 04/05/2017	Bond Future		9.70774	93.26021		9.70301	93.30161		15.91	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.75277	90.73016		9.74783	90.77300		16.50	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		9.63904	95.12902		9.63456	95.16963		16.00	0.00	0.00	0	74,008.00
R2048	On 04/05/2017	Bond Future		9.68365	92.52193		9.67895	92.56416		16.51	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.72293	94.35986		9.71802	94.40362		16.35	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		8.13822	98.17345		8.14921	98.14565		3.18	0.00	0.00	0	74,783.00

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	8.91	Call	1,938.15000	1.93815	1,912.01000	1.91201	1,938.150	3.30	0.98	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.17984	100.06464	8.19155	100.03727		2.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.19881	98.40826	8.21149	98.38113		2.87	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	854.42000	0.85442	845.92000	0.84592	854.420	2.86	0.50	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			8.29761	97.06313	8.30840	97.02715		4.53	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future			8.33452	95.53016	8.34583	95.49438		4.39	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.35505	97.42796	8.36702	97.39213		4.23	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			9.54329	73.50103	9.53879	73.53150		14.68	0.00	1,249,517.51	17	66,495.00
R209	On 04/05/2017	Bond Future			9.58899	71.76624	9.58426	71.79799		15.14	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.62871	73.19198	9.62377	73.22488		15.06	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			185.77518	185.77518	185.77340	185.77340			0.00	0.00	0	1,854.00
R210	On 04/05/2017	Bond Future			187.04766	187.04766	187.04748	187.04748			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.77398	190.77398	190.77521	190.77521			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future			146.01770	146.01770	146.01635	146.01635			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			148.83962	148.83962	148.83962	148.83962			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.77303	149.77303	149.77410	149.77410			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			9.36489	84.80778	9.36549	84.80375		12.39	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future			9.41078	82.88980	9.41128	82.88648		12.73	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.45033	84.53637	9.45076	84.53355		12.62	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

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/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	9.59350		74.00318		9.58900	74.03514		15.44	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.63672		72.13077		9.63201	72.16396		15.92	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.67459		73.56360		9.66967	73.59802		15.81	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	23,084.03000		23,084.03000		22,827.19000	22,827.19000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.66070		9.66070		9.54750	9.54750		14.69	0.00	0.00	0	36.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.83590		9.83590		9.72110	9.72110		15.04	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.90290		3.90290		3.86450	3.86450		16.99	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.88110		3.88110		3.84500	3.84500		17.30	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.35970		1.35970		1.35890	1.35890			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29970		1.29970		1.30770	1.30770			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.25110		1.25110		1.25150	1.25150			0.00	0.00	0	0.00
Total for Derivatives :												175,382,006.51	12,559	3,113,636.00
Grand Total:												175,382,006.51	12,559	3,113,636.00