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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/01/2017

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	
Derivatives														
\$ / R	On 04/01/2017	Any day expiry	13.77470	13.77470		13.78300	13.78300		19.42	0.00	30,942,225.00	2,250	0.00	
\$ / R	On 11/01/2017	Any day expiry	13.78660	13.78660		13.79740	13.79740		18.60	0.00	0.00	0	50.00	
\$ / R	On 13/01/2017	Any day expiry	13.79160	13.79160		13.80270	13.80270		18.51	0.00	0.00	0	390.00	
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	262.16130	0.26216	286.21020	0.28621	262.161	18.72	0.64	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	0.42360	0.00042	2.36810	0.00237	0.424	33.01	0.00	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry	13.80210	13.80210		13.81310	13.81310		17.51	0.00	0.00	0	1,600.00	
\$ / R	On 18/01/2017	Any day expiry	13.80480	13.80480		13.81580	13.81580		17.77	0.00	0.00	0	0.00	
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	54.72810	0.05473	78.04180	0.07804	54.728	18.77	0.19	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry	13.81010	13.81010		13.82100	13.82100		18.16	0.00	0.00	0	184.00	
\$ / R	On 23/01/2017	Any day expiry	13.81800	13.81800		13.82890	13.82890		17.99	0.00	0.00	0	70.00	
\$ / R	On 25/01/2017	Any day expiry	13.82330	13.82330		13.83410	13.83410		18.28	0.00	0.00	0	0.00	
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	422.58360	0.42258	434.09190	0.43409	422.584	19.11	0.66	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	4.25420	0.00425	7.31260	0.00731	4.254	25.53	0.01	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	13.82850	13.82850		13.83930	13.83930		18.62	0.00	0.00	0	1,289.00	
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	123.47190	0.12347	135.33960	0.13534	123.472	18.23	0.30	0.00	0	60.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	248.29150	0.24829	260.75150	0.26075	248.292	18.56	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	88.13750	0.08814	104.41090	0.10441	88.138	20.15	0.22	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	21.80300	0.02180	31.07320	0.03107	21.803	20.91	0.07	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry			13.83650	13.83650	13.84720	13.84720		18.45	0.00	0.00	0	3,901.00
\$ / R	On 31/01/2017	Any day expiry			13.83910	13.83910	13.84980	13.84980		18.55	0.00	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	480.27770	0.48028	487.44670	0.48745	480.278	19.37	0.65	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	30.26250	0.03026	35.74220	0.03574	30.263	21.64	0.08	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			13.88390	13.88390	13.89420	13.89420		18.68	0.00	0.00	0	340.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	644.73490	0.64473	648.48240	0.64848	644.735	19.67	0.66	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	80.14000	0.08014	88.66610	0.08867	80.140	21.31	0.15	0.00	0	1,500.00
\$ / R	On 24/02/2017	Any day expiry			13.90230	13.90230	13.91240	13.91240		18.58	0.00	0.00	0	0.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	208.31590	0.20832	212.54020	0.21254	208.316	18.22	0.32	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	80.70010	0.08070	88.45990	0.08846	80.700	21.48	0.14	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			13.91020	13.91020	13.92020	13.92020		18.45	0.00	0.00	0	5,745.00
\$ / R	On 28/02/2017	Any day expiry			13.91290	13.91290	13.92280	13.92280		18.47	0.00	0.00	0	720.00
\$ / R	On 01/03/2017	Any day expiry			13.91550	13.91550	13.92540	13.92540		18.59	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.94650	13.94650	13.95630	13.95630		18.55	0.00	233,548,089.00	16,746	453,862.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	23.96330	0.02396	25.22500	0.02523	23.963	19.01	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	37.19650	0.03720	39.55320	0.03955	37.197	17.91	0.07	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	103.17380	0.10317	106.42170	0.10642	103.174	17.81	0.17	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	109.14740	0.10915	112.40440	0.11240	109.147	17.81	0.18	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	124.08970	0.12409	127.33690	0.12734	124.090	17.82	0.20	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	161.09290	0.16109	164.20500	0.16421	161.093	17.85	0.24	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	163.97350	0.16397	0.00000	0.00000	163.973	17.86	0.25	3,423,060.06	1,000	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	243.77210	0.24377	247.88940	0.24789	243.772	18.10	0.33	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	600.86000	0.60086	615.29390	0.61529	600.860	18.25	0.62	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	572.91440	0.57291	587.49870	0.58750	572.914	18.30	0.60	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	425.76130	0.42576	440.81610	0.44082	425.761	18.65	0.50	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	479.26130	0.47926	484.51610	0.48452	479.261	18.65	0.50	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	539.37390	0.53937	544.47280	0.54447	539.374	18.86	0.54	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	315.88250	0.31588	330.29080	0.33029	315.883	19.26	0.40	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	669.38250	0.66938	673.99080	0.67399	669.383	19.26	0.60	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	285.40010	0.28540	299.48300	0.29948	285.400	19.46	0.37	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	738.90010	0.73890	743.18300	0.74318	738.900	19.46	0.63	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	273.98660	0.27399	287.92900	0.28793	273.987	19.55	0.36	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	767.48660	0.76749	771.62900	0.77163	767.487	19.55	0.64	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	257.66330	0.25766	271.38320	0.27138	257.663	19.67	0.34	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	924.28530	0.92429	927.59360	0.92759	924.285	19.97	0.70	975,165.44	100	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	174.39510	0.17440	0.00000	0.00000	174.395	20.46	0.25	3,445,427.70	1,000	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	169.10750	0.16911	180.22600	0.18023	169.108	20.52	0.24	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	160.64670	0.16065	171.39390	0.17139	160.647	20.63	0.23	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	154.18610	0.15419	164.64150	0.16464	154.186	20.72	0.22	0.00	0	506.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	139.16440	0.13916	148.90400	0.14890	139.164	20.93	0.20	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,405.34510	1.40535	1,404.39550	1.40440	1,405.345	21.21	0.82	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,520.19090	1.52019	1,518.40050	1.51840	1,520.191	21.48	0.84	0.00	0	7,160.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	93.86260	0.09386	101.07900	0.10108	93.863	21.69	0.14	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	91.88090	0.09188	98.97110	0.09897	91.881	21.73	0.14	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,827.74870	1.82775	1,823.86120	1.82386	1,827.749	22.08	0.88	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,864.65930	1.86466	1,860.55440	1.86055	1,864.659	22.15	0.89	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	66.76930	0.06677	72.15190	0.07215	66.769	22.25	0.11	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	54.05250	0.05405	58.48820	0.05849	54.053	22.60	0.09	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	42.93540	0.04294	46.49440	0.04649	42.935	22.99	0.07	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	32.16230	0.03216	34.82370	0.03482	32.162	23.48	0.06	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,828.46750	2.82847	2,820.70310	2.82070	2,828.468	23.92	0.96	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	19.44770	0.01945	21.73200	0.02173	19.448	24.35	0.03	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	14.37500	0.01438	16.78790	0.01679	14.375	24.88	0.03	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	4.49130	0.00449	6.15460	0.00615	4.491	26.33	0.01	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	4.42820	0.00443	6.07340	0.00607	4.428	26.33	0.01	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	1.96890	0.00197	2.84030	0.00284	1.969	26.33	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	1.11460	0.00111	1.66670	0.00167	1.115	26.33	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.04190	0.00004	0.07740	0.00008	0.042	26.33	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.95160	13.95160	13.96130	13.96130		18.66	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	286.13790	0.28614	291.00980	0.29101	286.138	18.11	0.34	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	132.31750	0.13232	140.99370	0.14099	132.318	21.49	0.18	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.99250	13.99250	14.00200	14.00200		18.69	0.00	0.00	0	1,583.00
\$ / R	On 11/04/2017	Any day expiry			14.02120	14.02120	14.03070	14.03070		18.67	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.02390	14.02390	14.03340	14.03340		18.75	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	505.11670	0.50512	511.79220	0.51179	505.117	18.63	0.46	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	50.52800	0.05053	52.09470	0.05209	50.528	24.00	0.07	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.02650	14.02650	14.03600	14.03600		18.77	0.00	0.00	0	0.00
\$ / R	On 18/04/2017	Any day expiry			14.03980	14.03980	14.04920	14.04920		18.71	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			14.04780	14.04780	14.05710	14.05710		18.75	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.05840	14.05840	14.06770	14.06770		18.72	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	315.44230	0.31544	321.41000	0.32141	315.442	18.08	0.32	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	447.09900	0.44710	453.82840	0.45383	447.099	18.43	0.41	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	605.81120	0.60581	612.81750	0.61282	605.811	18.80	0.49	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	275.50020	0.27550	288.03870	0.28804	275.500	20.49	0.29	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	172.61910	0.17262	181.36960	0.18137	172.619	21.60	0.20	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	83.68750	0.08369	88.24180	0.08824	83.688	23.13	0.10	0.00	0	1,000.00
\$ / R	On 26/05/2017	Any day expiry			14.14090	14.14090	14.14970	14.14970		18.89	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	354.18770	0.35419	361.30710	0.36131	354.188	18.06	0.32	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	208.40660	0.20841	217.10330	0.21710	208.407	21.78	0.21	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.20470	14.20470	14.21310	14.21310		18.88	0.00	0.00	0	202,486.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	149.81150	0.14981	154.88050	0.15488	149.811	17.56	0.16	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	216.30430	0.21630	223.29180	0.22329	216.304	17.68	0.21	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	524.06680	0.52407	532.48710	0.53249	524.067	18.40	0.39	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	543.77300	0.54377	552.21020	0.55221	543.773	18.45	0.40	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	610.48920	0.61049	618.94030	0.61894	610.489	18.62	0.43	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	670.06460	0.67006	678.47690	0.67848	670.065	18.77	0.45	0.00	0	2,850.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	681.19800	0.68120	689.59690	0.68960	681.198	18.79	0.46	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	709.42290	0.70942	717.78810	0.71779	709.423	18.86	0.47	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	738.40020	0.73840	746.71380	0.74671	738.400	18.93	0.48	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	798.25630	0.79826	806.42630	0.80643	798.256	19.08	0.50	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	609.57050	0.60957	625.83160	0.62583	609.571	19.33	0.46	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,170.62240	1.17062	1,177.52290	1.17752	1,170.622	19.90	0.61	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	363.53320	0.36353	376.68280	0.37668	363.533	20.74	0.31	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,639.10470	1.63910	1,643.42410	1.64342	1,639.105	20.91	0.71	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	292.82250	0.29282	304.05860	0.30406	292.823	21.31	0.26	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,868.12250	1.86812	1,870.95860	1.87096	1,868.123	21.31	0.74	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	281.14420	0.28114	291.98260	0.29198	281.144	21.41	0.25	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	279.51800	0.27952	290.29740	0.29030	279.518	21.42	0.25	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	257.75670	0.25776	267.76400	0.26776	257.757	21.60	0.23	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	243.33170	0.24333	252.80180	0.25280	243.332	21.74	0.22	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	229.77190	0.22977	238.72440	0.23872	229.772	21.87	0.21	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	222.03260	0.22203	230.68050	0.23068	222.033	21.95	0.20	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	170.43910	0.17044	176.94290	0.17694	170.439	22.57	0.16	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	93.06240	0.09306	94.32690	0.09433	93.062	25.27	0.09	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	73.38820	0.07339	73.84880	0.07385	73.388	25.89	0.07	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	34.83240	0.03483	35.06350	0.03506	34.832	25.89	0.04	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			14.22860	14.22860	14.23690	14.23690		18.97	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	386.51630	0.38652	395.06560	0.39507	386.516	17.99	0.31	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	244.99430	0.24499	254.06640	0.25407	244.994	21.90	0.21	0.00	0	60.00
\$ / R	On 12/07/2017	Any day expiry			14.26580	14.26580	14.27400	14.27400		18.95	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	605.31600	0.60532	614.14800	0.61415	605.316	18.55	0.41	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	128.35680	0.12836	130.43170	0.13043	128.357	24.62	0.11	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.28970	14.28970	14.29790	14.29790		19.02	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			14.30570	14.30570	14.31380	14.31380		19.01	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	413.48150	0.41348	422.27790	0.42228	413.482	18.02	0.31	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	267.28920	0.26729	275.04320	0.27504	267.289	22.07	0.21	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry			14.39330	14.39330	14.40130	14.40130		19.07	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	439.42290	0.43942	448.48620	0.44849	439.423	18.02	0.30	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	292.84350	0.29284	298.72130	0.29872	292.843	22.22	0.22	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.44640	14.44640	14.45440	14.45440		19.09	0.00	0.00	0	6,262.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	211.23370	0.21123	222.07840	0.22208	211.234	17.23	0.18	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	286.67210	0.28667	294.02450	0.29402	286.672	17.70	0.22	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	416.11240	0.41611	424.86930	0.42487	416.112	17.96	0.28	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	554.87230	0.55487	564.64100	0.56464	554.872	18.18	0.34	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	559.47120	0.55947	569.22710	0.56923	559.471	18.19	0.35	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	793.68710	0.79369	802.21020	0.80221	793.687	18.79	0.43	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	850.00800	0.85001	858.17140	0.85817	850.008	18.92	0.45	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	937.83940	0.93784	945.45890	0.94546	937.839	19.12	0.47	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	398.83450	0.39883	406.51040	0.40651	398.834	21.58	0.27	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	337.86050	0.33786	343.49680	0.34350	337.861	22.05	0.24	0.00	0	110.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	311.47140	0.31147	316.18110	0.31618	311.471	22.29	0.22	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	307.72650	0.30773	312.30460	0.31230	307.727	22.32	0.22	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	221.81410	0.22181	221.96180	0.22196	221.814	23.82	0.16	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.47040	14.47040	14.47830	14.47830		19.09	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	459.80440	0.45980	469.29570	0.46930	459.804	18.03	0.30	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	313.27990	0.31328	317.07380	0.31707	313.280	22.41	0.22	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.53860	14.53860	14.54620	14.54620		19.16	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.54910	14.54910	14.55660	14.55660		19.18	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	479.28590	0.47929	488.07980	0.48808	479.286	18.04	0.29	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	331.63140	0.33163	333.43630	0.33344	331.631	22.64	0.22	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.63270	14.63270	14.63970	14.63970		19.23	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	496.41120	0.49641	505.43370	0.50543	496.411	18.02	0.29	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	358.43060	0.35843	357.73930	0.35774	358.431	22.87	0.22	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.68490	14.68490	14.69160	14.69160		19.20	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	451.12580	0.45113	458.92160	0.45892	451.126	17.90	0.26	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	720.75340	0.72075	731.43940	0.73144	720.753	18.39	0.36	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	766.25690	0.76626	776.49470	0.77649	766.257	18.50	0.37	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	797.36790	0.79737	807.28720	0.80729	797.368	18.57	0.38	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	813.15100	0.81315	822.91200	0.82291	813.151	18.61	0.39	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	990.79780	0.99080	998.67010	0.99867	990.798	19.01	0.44	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,008.29700	1.00830	1,015.97740	1.01598	1,008.297	19.05	0.44	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	574.40780	0.57441	579.54130	0.57954	574.408	21.40	0.32	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	525.37650	0.52538	528.74390	0.52874	525.377	21.70	0.30	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	475.26440	0.47526	476.73830	0.47674	475.264	22.05	0.27	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	469.24220	0.46924	470.48080	0.47048	469.242	22.09	0.27	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	464.78710	0.46479	465.85580	0.46586	464.787	22.13	0.27	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	458.93110	0.45893	459.76940	0.45977	458.931	22.17	0.26	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	365.44710	0.36545	360.32200	0.36032	365.447	23.29	0.21	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.69540	14.69540	14.70200	14.70200		19.25	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	508.50880	0.50851	517.72100	0.51772	508.509	18.00	0.29	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	374.84070	0.37484	371.49130	0.37149	374.841	23.18	0.22	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.92260	14.92260	14.92970	14.92970		19.72	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.16030	15.16030	15.16820	15.16820		20.12	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	672.94840	0.67295	686.46270	0.68646	672.948	18.72	0.28	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.94650	13.94650	13.95630	13.95630		18.55	0.00	0.00	0	520.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.20470	14.20470	14.21310	14.21310		18.88	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.44640	14.44640	14.45440	14.45440		19.09	0.00	0.00	0	0.00
£ / R	On 06/01/2017	Any day expiry			16.88540	16.88540	16.96590	16.96590		26.55	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.97230	16.97230	17.05480	17.05480		20.76	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			17.07420	17.07420	17.15560	17.15560		20.08	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.12110	17.12110	17.20260	17.20260		20.10	0.00	15,528,837.70	907	45,071.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	653.15020	0.65315	715.35590	0.71536	653.150	19.97	0.55	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	210.68450		0.21068		243.36020	0.24336	210.685	22.43	0.23	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	140.20910		0.14021		166.20370	0.16620	140.209	23.08	0.16	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	32.84250		0.03284		36.65100	0.03665	32.843	26.42	0.04	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.18670		17.18670		17.26810	17.26810		20.26	0.00	0.00	0	89.00
£ / R	On 25/04/2017	Any day expiry			17.27790		17.27790		17.35920	17.35920		19.86	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.48090		17.48090		17.56180	17.56180		19.53	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.82100		17.82100		17.90330	17.90330		18.95	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.16530		18.16530		18.24690	18.24690		18.68	0.00	0.00	0	5,698.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11838		0.11838		0.11978	0.11978		17.15	0.00	0.00	0	320.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12118		0.12118		0.12259	0.12259		17.75	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12386		0.12386		0.12529	0.12529		23.58	0.00	0.00	0	0.00
€ / R	On 23/01/2017	Any day expiry			14.37830		14.37830		14.64020	14.64020		17.08	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.38470		14.38470		14.64700	14.64700		17.42	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.40440		14.40440		14.66780	14.66780		17.52	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.48930		14.48930		14.75060	14.75060		17.41	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.50310		14.50310		14.76440	14.76440		17.30	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.54830		14.54830		14.81010	14.81010		17.37	0.00	2,516,855.90	173	87,011.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	318.43780		0.31844		229.97200	0.22997	318.438	17.24	0.39	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	337.95010		0.33795		460.58570	0.46059	337.950	17.79	0.43	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	89.89340		0.08989		133.80320	0.13380	89.893	19.85	0.14	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	18.37270		0.01837		36.55480	0.03655	18.373	20.72	0.04	0.00	0	1,000.00
€ / R	On 15/03/2017	Any day expiry			14.55530		14.55530		14.81720	14.81720		17.42	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.61190		14.61190		14.87440	14.87440		17.52	0.00	0.00	0	7.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.89320		14.89320		15.15910	15.15910		17.69	0.00	14,893,200.00	1,000	80,666.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.22270		15.22270		15.49330	15.49330		17.88	0.00	0.00	0	1,168.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.55870		15.55870		15.83380	15.83380		18.06	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.80688		98.80688		98.73158	98.73158			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.94210		95.94210		95.86566	95.86566			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.77130		94.77130		94.69364	94.69364			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.91979		96.91979		96.84272	96.84272			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.62876		100.62876		100.55285	100.55285			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00275		100.00275		100.00274	100.00274			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61692		99.61692		99.61481	99.61481			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.65203		99.65203		99.64639	99.64639			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.91210		99.91210		99.90571	99.90571			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.93902		99.93902		99.93262	99.93262			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.23683		99.23683		99.22451	99.22451			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.91178		98.91178		98.89882	98.89882			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.98656		98.98656		98.97141	98.97141			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 21/12/2018	Interest Rate Swap	99.50000		99.50000		99.50000	99.50000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.02980		98.02980		97.98133	97.98133			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.39419		97.39419		97.33901	97.33901			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.72751		96.72751		96.66352	96.66352			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.03553		97.03553		96.96428	96.96428			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.31521		99.31521		99.24148	99.24148			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	511.78100		511.78100		512.20400	512.20400			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	521.63400		521.63400		522.07100	522.07100			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	531.98400		531.98400		532.44100	532.44100			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	589.80700		589.80700		591.57200	591.57200			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	601.16200		601.16200		602.96900	602.96900			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	613.09000		613.09000		614.94500	614.94500			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	535.20700		535.20700		537.05800	537.05800			0.00	42,816,560.00	8	754.00
ALBI	On 04/05/2017	Index Future	545.51100		545.51100		547.40500	547.40500			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	556.33500		556.33500		558.27800	558.27800			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.06140		10.06140		10.06530	10.06530		14.47	0.00	3,269,955.00	325	18,899.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.22450		10.22450		10.22730	10.22730		14.67	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.37970		10.37970		10.38120	10.38120		14.46	0.00	0.00	0	25.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.53300		10.53300		10.53310	10.53310		14.42	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.39790		10.39790		10.35410	10.35410		16.45	0.00	0.00	0	237.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.60310		10.60310		10.55820	10.55820		16.66	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.79690		10.79690		10.75100	10.75100		16.14	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.60560		13.60560		13.80900	13.80900		17.94	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.94550		13.94550		14.15240	14.15240		18.49	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.27220		14.27220		14.48280	14.48280		18.89	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.96810		1.96810		1.96510	1.96510		17.98	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.98100		1.98100		1.97620	1.97620		18.11	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.99620		1.99620		1.99060	1.99060		18.03	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.96140		1.96140		1.99830	1.99830		18.05	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.00880		2.00880		2.04630	2.04630		18.21	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.60719	78.96377		10.55244	79.30982				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.69082	76.69089		10.63416	77.04412				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.76851	78.21305		10.70974	78.57468				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	10.73527	83.09428		10.68049	83.49072				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.81840	80.43185		10.76169	80.83657				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.89464	82.02854		10.83589	82.44268				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	533.14600	533.14600		534.98100	534.98100				0.00	10,662,920.00	2	486.00
GOVI	On 04/05/2017	GOVI	543.41100	543.41100		545.28800	545.28800				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	554.19300	554.19300		556.11900	556.11900				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.79880	1.79880		1.80030	1.80030			18.29	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.83200	1.83200		1.83310	1.83310			18.58	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.86210	1.86210		1.86280	1.86280			18.47	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	127.08790	127.08790		127.08762	127.08762				0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	129.54312	129.54312		129.54367	129.54367				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.78806	130.78806		130.79095	130.79095				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	105.79332	105.79332		105.79274	105.79274				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	106.79739	106.79739		106.79754	106.79754				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	108.92311	108.92311		108.92513	108.92513				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	130.61388	130.61388		130.61344	130.61344				0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	133.13719	133.13719		133.13763	133.13763				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	134.28703	134.28703		134.28989	134.28989				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2017	Bond Future	131.61582		131.61582		131.61528	131.61528			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	132.62946		132.62946		132.62973	132.62973			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	135.26934		135.26934		135.27211	135.27211			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	139.23798		139.23798		139.23733	139.23733			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future	141.92782		141.92782		141.92814	141.92814			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	143.09008		143.09008		143.09270	143.09270			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	247.01300		247.01300		247.05600	247.05600			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future	251.78400		251.78400		251.83100	251.83100			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	256.79500		256.79500		256.84800	256.84800			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	670.52000		670.52000		670.79700	670.79700			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	0.13370		0.13370		0.13440	0.13440			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13330		0.13330		0.13420	0.13420			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13430		0.13430		0.13430	0.13430			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	9.62930		9.62930		9.68800	9.68800		16.33	0.00	0.00	0	238.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	9.77970		9.77970		9.83790	9.83790		16.51	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.92050		9.92050		9.97850	9.97850		16.05	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.30180		1.30180		1.30160	1.30160			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.31490		1.31490		1.32340	1.32340			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.33540		1.33540		1.34020	1.34020			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future	1.22760		1.22760		1.23260	1.23260			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future	1.23060		1.23060		1.23560	1.23560			0.00	0.00	0	8,095.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.23360		1.23360		1.23860	1.23860			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.04310		1.04310		1.06120	1.06120			0.00	731,213.10	701	698.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.04850		1.04850		1.06660	1.06660			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.05370		1.05370		1.07190	1.07190			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.97884		111.18296		8.92860	111.52933		9.26	0.00	11,118,296.00	100	116,947.00
R186	On 02/02/2017	Bond Future	8.00	Call	8.25000		0.00825		18.63000	0.01863	8.250	8.94	0.01	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	94.26000		0.09426		155.55000	0.15555	94.260	9.06	0.07	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	130.35000		0.13035		206.53000	0.20653	130.350	9.08	0.10	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	296.21000		0.29621		424.09000	0.42409	296.210	9.13	0.19	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	323.32000		0.32332		458.01000	0.45801	323.320	9.14	0.20	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,590.32000		1.59032	1,467.39000	1.46739	1,590.320		9.22	0.60	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,468.38000		1.46838	1,355.61000	1.35561	1,468.380		9.23	0.57	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,278.51000		1.27851	1,181.97000	1.18197	1,278.510		9.24	0.52	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,041.45000		1.04145	965.86000	0.96586	1,041.450		9.27	0.46	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	811.62000		0.81162	756.94000	0.75694	811.620		9.32	0.38	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	271.69000		0.27169	263.80000	0.26380	271.690		9.49	0.17	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	178.33000		0.17833	176.77000	0.17677	178.330		9.55	0.12	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			9.02735		113.32400		8.97492	113.67780		9.02	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.06772		110.26824		9.01280	110.63108		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			294.95965		294.95965		294.95846	294.95846			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			300.65777		300.65777		300.65860	300.65860			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.73879		299.73879		299.74495	299.74495			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			242.83686		242.83686		242.83559	242.83559			0.00	0.00	0	36,359.00
R202	On 04/05/2017	Bond Future			247.52812		247.52812		247.52844	247.52844			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			248.78791		248.78791		248.79298	248.79298			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			8.66568		99.17070		8.64070	99.28357		6.60	0.00	0.00	0	19,260.00
R2023	On 04/05/2017	Bond Future			8.71026		97.14821		8.68379	97.26388		6.62	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.74388		99.07624		8.71550	99.19600		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			7.78254		103.56067		7.74774	103.58079		0.62	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future			7.65519		101.38207		7.59446	101.40327		0.40	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2017	Bond Future	9.39974		89.77967		9.34965	90.12456			0.00	0.00	0	34,064.00
R2030	On 04/05/2017	Bond Future	9.45397		91.50879		9.40209	91.86088			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.50326		89.31785		9.44932	89.67859			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	9.55079		92.62291		9.50078	92.99025		12.69	0.00	0.00	0	19,889.00
R2032	On 04/05/2017	Bond Future	9.60453		90.24758		9.55280	90.62266		13.02	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.65179		92.03887		9.59816	92.42305		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	9.65651		97.29284		9.60147	97.73692			0.00	0.00	0	7,194.00
R2035	On 04/05/2017	Bond Future	9.70869		94.66334		9.65187	95.11660			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.75520		96.54212		9.69639	97.00613			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	9.71494		89.53379		9.65988	89.97661		14.79	0.00	0.00	0	47,913.00
R2037	On 04/05/2017	Bond Future	9.76981		91.25811		9.71300	91.71005		14.55	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.82053		88.81181		9.76175	89.27440		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	7.98434		101.06647		7.94777	101.12890		1.95	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future	8.01880		103.01271		7.97569	103.07702		1.72	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	8.01470		101.01531		7.96180	101.08275		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	9.70929		93.69162		9.65423	94.16978		15.45	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future	9.76229		95.49604		9.70551	95.98405		15.20	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future	9.81119		92.88340		9.75248	93.38287		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	9.71356		91.01314		9.65849	91.49742		16.16	0.00	0.00	0	20,531.00
R2044	On 04/05/2017	Bond Future	9.76449		92.76594		9.70774	93.26021		15.91	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future	9.81139		90.22440		9.75277	90.73016		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	9.69410		94.63261		9.63904	95.12902		16.00	0.00	0.00	0	74,008.00
R2048	On 04/05/2017	Bond Future	9.74034		92.01533		9.68365	92.52193		16.51	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future	9.78140		93.84161		9.72293	94.35986		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

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			8.16382		98.10870		8.13822	98.17345		3.18	0.00	0.00	0	74,783.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,871.64000		1.87164	1,938.15000	1.93815	1,871.640		3.30	0.98	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.20838		99.99797	8.17984	100.06464			2.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.23144		98.33846	8.19881	98.40826			2.87	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	811.88000		0.81188	854.42000	0.85442	811.880		2.86	0.49	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			8.32286		96.97897	8.29761	97.06313			4.53	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future			8.36186		95.44368	8.33452	95.53016			4.39	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.38510		97.33803	8.35505	97.42796			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			9.59835		73.12972	9.54329	73.50103			14.68	0.00	5,265,339.84	72	66,481.00
R209	On 04/05/2017	Bond Future			9.64570		71.38725	9.58899	71.76624			15.14	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.68721		72.80419	9.62871	73.19198			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			185.77589		185.77589	185.77518	185.77518				0.00	0.00	0	1,854.00
R210	On 04/05/2017	Bond Future			187.04695		187.04695	187.04766	187.04766				0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.77011		190.77011	190.77398	190.77398				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			146.01825		146.01825	146.01770	146.01770				0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			148.83916		148.83916	148.83962	148.83962				0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.76989		149.76989	149.77303	149.77303				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			9.41999		84.43897	9.36489	84.80778			12.39	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future			9.46770		82.51335	9.41078	82.88980			12.73	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 03/08/2017	Bond Future	9.50930		84.15090		9.45033	84.53637		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
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	9.64855		73.61413		9.59350	74.00318		15.44	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.69336		71.73368		9.63672	72.13077		15.92	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.73296		73.15740		9.67459	73.56360		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	22,896.80000	22,896.80000		23,084.03000	23,084.03000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.61140		9.61140		9.66070	9.66070		14.97	0.00	3,633,109.20	378	342.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.78740		9.78740		9.83590	9.83590		15.17	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.82950		3.82950		3.90290	3.90290		17.43	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.80710		3.80710		3.88110	3.88110		17.47	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.35920		1.35920		1.35970	1.35970			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.30780		1.30780		1.29970	1.29970			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.25200		1.25200		1.25110	1.25110			0.00	0.00	0	0.00

Total for Derivatives : **382,770,253.94** **24,762** **3 111 592.00**

Grand Total: **382,770,253.94** **24,762** **3 111 592.00**