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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 28/12/2016

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
<b>Derivatives</b>														
\$ / R	On 28/12/2016	Any day expiry		13.85850	13.85850		13.97980	13.97980		16.28	0.00	0.00	0	0.00
\$ / R	On 29/12/2016	Any day expiry		13.86080	13.86080		13.97990	13.97990		16.23	0.00	0.00	0	0.00
\$ / R	On 04/01/2017	Any day expiry		13.86940	13.86940		13.99120	13.99120		15.90	0.00	0.00	0	2,250.00
\$ / R	On 11/01/2017	Any day expiry		13.88200	13.88200		14.00940	14.00940		17.42	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry		13.88800	13.88800		14.01490	14.01490		17.76	0.00	0.00	0	390.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	240.06280	0.24006	189.72060	0.18972	240.063	17.86	0.54	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	2.37640	0.00238	3.07030	0.00307	2.376	29.97	0.01	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry		13.90000	13.90000		14.02590	14.02590		17.56	0.00	0.00	0	1,600.00
\$ / R	On 18/01/2017	Any day expiry		13.90300	13.90300		14.02870	14.02870		17.68	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	106.77800	0.10678	158.00860	0.15801	106.778	18.66	0.28	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry		13.90900	13.90900		14.03420	14.03420		17.89	0.00	0.00	0	184.00
\$ / R	On 23/01/2017	Any day expiry		13.91800	13.91800		14.04240	14.04240		17.71	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry		13.92390	13.92390		14.04790	14.04790		17.89	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	381.35260	0.38135	322.28600	0.32229	381.353	18.39	0.59	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	6.63690	0.00664	11.98530	0.01199	6.637	23.02	0.02	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry		13.92990	13.92990		14.05340	14.05340		18.12	0.00	0.00	0	1,289.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	114.01940	0.11402	95.04160	0.09504	114.019	17.70	0.26	0.00	0	60.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	224.85930	0.22486	189.13940	0.18914	224.859	17.98	0.42	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	129.09120	0.12909	176.94040	0.17694	129.091	19.27	0.28	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	42.75440	0.04275	66.66150	0.06666	42.754	20.58	0.11	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry			13.93890	13.93890	14.06170	14.06170		17.96	0.00	0.00	0	3,901.00
\$ / R	On 31/01/2017	Any day expiry			13.94190	13.94190	14.06430	14.06430		18.02	0.00	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	431.16470	0.43116	371.89170	0.37189	431.165	18.50	0.59	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	47.04150	0.04704	70.87960	0.07088	47.041	20.57	0.11	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			13.98710	13.98710	14.10970	14.10970		18.28	0.00	0.00	0	340.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	588.51400	0.58851	524.70490	0.52470	588.514	18.97	0.62	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	103.10110	0.10310	135.20340	0.13520	103.101	20.44	0.18	0.00	0	1,500.00
\$ / R	On 24/02/2017	Any day expiry			14.00570	14.00570	14.12840	14.12840		18.25	0.00	0.00	0	0.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	186.71300	0.18671	163.92380	0.16392	186.713	17.76	0.29	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	101.54970	0.10155	131.34310	0.13134	101.550	20.68	0.17	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			14.01370	14.01370	14.13640	14.13640		18.17	0.00	0.00	0	5,745.00
\$ / R	On 28/02/2017	Any day expiry			14.01640	14.01640	14.13900	14.13900		18.21	0.00	0.00	0	720.00
\$ / R	On 01/03/2017	Any day expiry			14.01890	14.01890	14.14160	14.14160		18.25	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.04940	14.04940	14.17300	14.17300		18.38	0.00	30,880,581.20	2,198	446,444.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	24.70280	0.02470	24.53650	0.02454	24.703	19.13	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	37.44580	0.03745	37.37780	0.03738	37.446	18.06	0.07	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	94.33190	0.09433	86.03120	0.08603	94.332	17.59	0.16	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	99.78740	0.09979	90.89270	0.09089	99.787	17.60	0.16	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	113.43390	0.11343	103.04980	0.10305	113.434	17.61	0.18	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	147.28500	0.14729	133.21480	0.13321	147.285	17.64	0.22	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	221.81840	0.22182	198.26590	0.19827	221.818	17.81	0.30	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	677.38560	0.67739	772.02370	0.77202	677.386	17.96	0.65	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	647.90010	0.64790	740.63390	0.74063	647.900	18.02	0.64	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	489.76580	0.48977	570.32390	0.57032	489.766	18.33	0.53	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	440.36580	0.44037	397.32390	0.39732	440.366	18.33	0.47	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	495.78110	0.49578	447.39050	0.44739	495.781	18.47	0.50	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	368.15350	0.36815	433.97060	0.43397	368.153	18.85	0.43	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	618.75350	0.61875	560.97060	0.56097	618.753	18.85	0.57	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	334.28130	0.33428	396.09550	0.39610	334.281	19.05	0.40	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	684.88130	0.68488	623.09550	0.62310	684.881	19.05	0.60	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	321.54540	0.32155	381.78610	0.38179	321.545	19.12	0.39	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	712.14540	0.71215	648.78610	0.64879	712.145	19.12	0.61	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	303.27180	0.30327	361.18910	0.36119	303.272	19.24	0.38	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	862.32150	0.86232	791.04120	0.79104	862.321	19.52	0.67	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	202.37690	0.20238	245.83890	0.24584	202.377	20.03	0.27	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	192.59140	0.19259	234.58820	0.23459	192.591	20.12	0.26	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	185.10260	0.18510	225.95540	0.22596	185.103	20.20	0.25	0.00	0	506.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	167.61820	0.16762	205.72420	0.20572	167.618	20.40	0.23	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,327.94170	1.32794	1,239.10480	1.23910	1,327.942	20.65	0.79	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,440.14870	1.44015	1,348.22550	1.34823	1,440.149	20.91	0.81	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	114.85110	0.11485	144.12910	0.14413	114.851	21.13	0.17	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	112.46270	0.11246	141.46640	0.14147	112.463	21.16	0.16	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,741.70990	1.74171	1,643.70320	1.64370	1,741.710	21.46	0.86	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,777.94890	1.77795	1,679.25440	1.67925	1,777.949	21.52	0.87	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	81.99560	0.08200	105.90100	0.10590	81.996	21.61	0.13	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	66.41410	0.06641	87.24750	0.08725	66.414	21.91	0.10	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	52.70550	0.05271	70.59370	0.07059	52.706	22.24	0.08	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	39.34620	0.03935	54.06650	0.05407	39.346	22.65	0.07	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,730.98910	2.73099	2,619.75820	2.61976	2,730.989	23.03	0.95	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	24.48830	0.02449	33.94750	0.03395	24.488	23.57	0.04	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	19.59790	0.01960	25.16780	0.02517	19.598	24.38	0.03	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	8.73130	0.00873	8.84200	0.00884	8.731	26.83	0.02	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	8.62250	0.00862	8.72910	0.00873	8.623	26.83	0.01	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	4.20620	0.00421	4.18080	0.00418	4.206	26.83	0.01	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	2.54230	0.00254	2.49250	0.00249	2.542	26.83	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.14000	0.00014	0.12550	0.00013	0.140	26.83	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			14.05450	14.05450	14.17830	14.17830		18.55	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	262.53470	0.26253	237.19220	0.23719	262.535	17.89	0.31	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	157.01440	0.15701	190.00710	0.19001	157.014	21.05	0.20	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			14.09520	14.09520	14.22030	14.22030		18.59	0.00	0.00	0	1,583.00
\$ / R	On 11/04/2017	Any day expiry			14.12460	14.12460	14.24980	14.24980		18.59	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.12720	14.12720	14.25250	14.25250		18.66	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	469.48640	0.46949	429.94630	0.42995	469.486	18.44	0.43	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	57.70780	0.05771	72.06140	0.07206	57.708	23.28	0.08	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.12990	14.12990	14.25520	14.25520		18.68	0.00	0.00	0	0.00
\$ / R	On 18/04/2017	Any day expiry			14.14330	14.14330	14.26870	14.26870		18.63	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			14.15130	14.15130	14.27670	14.27670		18.68	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.16200	14.16200	14.28750	14.28750		18.65	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	291.58190	0.29158	267.41280	0.26741	291.582	17.91	0.30	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	415.41710	0.41542	380.75370	0.38075	415.417	18.25	0.38	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	565.06920	0.56507	521.50300	0.52150	565.069	18.59	0.46	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	311.57600	0.31158	360.72630	0.36073	311.576	20.13	0.32	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	197.09600	0.19710	231.92720	0.23193	197.096	21.19	0.21	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	95.46960	0.09547	114.69730	0.11470	95.470	22.57	0.11	0.00	0	1,000.00
\$ / R	On 26/05/2017	Any day expiry			14.24480	14.24480	14.37080	14.37080		18.82	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	330.58040	0.33058	306.44960	0.30645	330.580	17.96	0.30	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	231.52820	0.23153	266.07520	0.26608	231.528	21.38	0.22	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.30890	14.30890	14.43530	14.43530		18.83	0.00	214,633.50	15	202,456.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	140.25710	0.14026	126.24370	0.12624	140.257	17.53	0.15	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	202.94010	0.20294	185.84620	0.18585	202.940	17.66	0.20	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	491.19070	0.49119	457.10410	0.45710	491.191	18.26	0.37	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	509.90220	0.50990	474.85710	0.47486	509.902	18.30	0.38	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	573.35460	0.57335	535.16700	0.53517	573.355	18.46	0.41	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	630.15740	0.63016	589.28020	0.58928	630.157	18.60	0.43	0.00	0	2,850.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	640.78670	0.64079	599.41870	0.59942	640.787	18.62	0.44	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	667.75540	0.66776	625.16280	0.62516	667.755	18.68	0.45	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	695.29250	0.69529	651.46650	0.65147	695.293	18.74	0.46	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	752.19300	0.75219	705.74620	0.70575	752.193	18.87	0.48	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	663.42980	0.66343	738.30160	0.73830	663.430	19.10	0.49	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,111.01080	1.11101	1,048.34860	1.04835	1,111.011	19.63	0.59	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	396.98350	0.39698	446.15340	0.44615	396.983	20.40	0.33	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,566.53580	1.56654	1,486.79440	1.48679	1,566.536	20.55	0.69	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	321.23350	0.32123	361.67580	0.36168	321.233	20.97	0.27	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,792.33350	1.79233	1,706.37580	1.70638	1,792.334	20.97	0.73	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	308.36830	0.30837	348.04980	0.34805	308.368	21.05	0.26	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	306.57410	0.30657	346.14990	0.34615	306.574	21.06	0.26	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	282.55420	0.28255	319.67220	0.31967	282.554	21.23	0.24	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	266.60290	0.26660	301.77370	0.30177	266.603	21.35	0.23	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	251.59260	0.25159	284.89290	0.28489	251.593	21.47	0.22	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	243.01490	0.24301	275.23530	0.27524	243.015	21.54	0.22	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	185.70930	0.18571	210.39650	0.21040	185.709	22.10	0.17	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	95.58900	0.09559	103.99970	0.10400	95.589	24.39	0.09	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	77.87030	0.07787	84.89210	0.08489	77.870	25.20	0.07	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	36.94800	0.03695	42.68790	0.04269	36.948	25.20	0.04	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			14.33300	14.33300	14.45950	14.45950		18.91	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	363.86300	0.36386	339.02370	0.33902	363.863	17.96	0.30	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	266.63640	0.26664	299.96400	0.29996	266.636	21.49	0.23	0.00	0	60.00
\$ / R	On 12/07/2017	Any day expiry			14.37040	14.37040	14.49740	14.49740		18.90	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	569.75060	0.56975	533.25630	0.53326	569.751	18.41	0.39	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	133.25930	0.13326	144.37870	0.14438	133.259	23.89	0.12	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.39450	14.39450	14.52180	14.52180		18.97	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			14.41050	14.41050	14.53810	14.53810		18.96	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	390.65610	0.39066	365.30380	0.36530	390.656	17.99	0.29	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	287.88980	0.28789	320.87620	0.32088	287.890	21.67	0.23	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry			14.49880	14.49880	14.62750	14.62750		19.02	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	416.22850	0.41623	390.39740	0.39040	416.228	18.00	0.29	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	313.45530	0.31346	345.82040	0.34582	313.455	21.86	0.23	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.55230	14.55230	14.68170	14.68170		19.02	0.00	0.00	0	5,842.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	197.99950	0.19800	182.47540	0.18248	198.000	17.19	0.16	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	267.38200	0.26738	246.10510	0.24611	267.382	17.58	0.20	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	393.33670	0.39334	369.87540	0.36988	393.337	17.91	0.27	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	525.10040	0.52510	497.32370	0.49732	525.100	18.10	0.33	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	529.20930	0.52921	501.30650	0.50131	529.209	18.10	0.33	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	751.76590	0.75177	711.23440	0.71123	751.766	18.63	0.41	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	805.80360	0.80580	763.14800	0.76315	805.804	18.75	0.43	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	890.29470	0.89029	844.46030	0.84446	890.295	18.93	0.45	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	425.56220	0.42556	468.31430	0.46831	425.562	21.27	0.28	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	360.00370	0.36000	396.22550	0.39623	360.004	21.71	0.25	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	331.58040		0.33158		364.84780	0.36485	331.580	21.94	0.23	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	327.54370		0.32754		360.38870	0.36039	327.544	21.97	0.23	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	231.67190		0.23167		250.12190	0.25012	231.672	23.31	0.17	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.57630		14.57630		14.70610	14.70610		19.09	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	435.52530		0.43553		410.43130	0.41043	435.525	17.99	0.28	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	332.89050		0.33289		365.46580	0.36547	332.891	22.06	0.23	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.64460		14.64460		14.77480	14.77480		19.10	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.65500		14.65500		14.78530	14.78530		19.12	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	454.61310		0.45461		429.88270	0.42988	454.613	17.99	0.28	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	350.80910		0.35081		382.88180	0.38288	350.809	22.31	0.22	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.73890		14.73890		14.86970	14.86970		19.17	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	471.19160		0.47119		446.98800	0.44699	471.192	17.95	0.28	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	376.77490		0.37677		408.39790	0.40840	376.775	22.53	0.23	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.79130		14.79130		14.92250	14.92250		19.20	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	428.30770		0.42831		404.13050	0.40413	428.308	17.85	0.25	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	685.48530		0.68549		653.75580	0.65376	685.485	18.27	0.35	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	727.83680		0.72784		693.63570	0.69364	727.837	18.35	0.36	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	757.80130		0.75780		720.94890	0.72095	757.801	18.42	0.37	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	773.01160		0.77301		735.58640	0.73559	773.012	18.46	0.37	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	944.58260		0.94458		901.12290	0.90112	944.583	18.84	0.42	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	961.52110		0.96152		917.49260	0.91749	961.521	18.88	0.43	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	607.39260		0.60739		656.86360	0.65686	607.393	21.18	0.33	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	555.32450		0.55532		600.80400	0.60080	555.324	21.47	0.31	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	502.01800		0.50202		543.25140	0.54325	502.018	21.81	0.28	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	495.60560		0.49561		536.31440	0.53631	495.606	21.85	0.28	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	490.86120		0.49086		531.17890	0.53118	490.861	21.88	0.28	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	484.61880		0.48462		524.42690	0.52443	484.619	21.92	0.27	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	381.20280		0.38120		409.39870	0.40940	381.203	22.92	0.22	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.80180		14.80180		14.93300	14.93300		19.20	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	483.94400		0.48394		458.66420	0.45866	483.944	17.96	0.27	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	393.02160		0.39302		420.35840	0.42036	393.022	22.86	0.23	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.03170		15.03170		15.16750	15.16750		19.82	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.27230		15.27230		15.41320	15.41320		20.24	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	653.98030		0.65398		619.15200	0.61915	653.980	18.81	0.27	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.04940		14.04940		14.17300	14.17300		18.38	0.00	0.00	0	520.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.30890		14.30890		14.43530	14.43530		18.83	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.55230		14.55230		14.68170	14.68170		19.02	0.00	0.00	0	0.00
£ / R	On 06/01/2017	Any day expiry			16.95040		16.95040		17.19100	17.19100		23.63	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			17.04640		17.04640		17.28650	17.28650		20.49	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			17.14710		17.14710		17.38820	17.38820		20.04	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.19210		17.19210		17.43470	17.43470		20.08	0.00	4,607,482.80	268	44,193.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	713.40110		0.71340		870.52680	0.87053	713.401	19.82	0.57	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	243.64640		0.24365		318.38630	0.31839	243.646	22.18	0.25	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	167.81980		0.16782		225.21280	0.22521	167.820	22.92	0.18	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	39.21390		0.03921		50.02410	0.05002	39.214	25.76	0.05	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.25460		17.25460		17.49970	17.49970		20.13	0.00	0.00	0	89.00
£ / R	On 25/04/2017	Any day expiry			17.34990		17.34990		17.59560	17.59560		19.79	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.55140		17.55140		17.79900	17.79900		16.95	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.89510		17.89510		18.14710	18.14710		18.90	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.23760		18.23760		18.49410	18.49410		18.66	0.00	0.00	0	5,698.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11984		0.11984		0.12120	0.12120		16.75	0.00	0.00	0	320.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12265		0.12265		0.12403	0.12403		17.07	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12534		0.12534		0.12677	0.12677		23.02	0.00	0.00	0	0.00
€ / R	On 23/01/2017	Any day expiry			14.49510		14.49510		14.70780	14.70780		16.68	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.50240		14.50240		14.71530	14.71530		16.84	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.52980		14.52980		14.73760	14.73760		16.93	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.61180		14.61180		14.82130	14.82130		17.09	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.62550		14.62550		14.83520	14.83520		17.12	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.66850		14.66850		14.87950	14.87950		17.21	0.00	1,745,551.50	119	87,533.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	287.08320		0.28708		223.56410	0.22356	287.083	17.09	0.36	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	401.10790		0.40111		512.93000	0.51293	401.108	17.41	0.47	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	110.29610		0.11030		157.96490	0.15796	110.296	19.14	0.17	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	26.62430		0.02662		40.77820	0.04078	26.624	20.40	0.05	0.00	0	1,000.00
€ / R	On 15/03/2017	Any day expiry			14.67510		14.67510		14.88640	14.88640		17.31	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.72810		14.72810		14.94170	14.94170		17.44	0.00	0.00	0	7.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.01370		15.01370		15.22940	15.22940		17.67	0.00	0.00	0	79,737.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.34570		15.34570		15.56640	15.56640		17.89	0.00	0.00	0	1,156.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.68200		15.68200		15.90720	15.90720		18.06	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.05134		99.05134		99.15319	99.15319			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.20212		96.20212		96.30565	96.30565			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.04497		95.04497		95.14610	95.14610			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.20109		97.20109		97.29580	97.29580			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.91108		100.91108		100.99703	100.99703			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00273		100.00273		100.00271	100.00271			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61835		99.61835		99.61977	99.61977			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.65497		99.65497		99.65885	99.65885			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.92170		99.92170		99.92845	99.92845			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.94841		99.94841		99.95361	99.95361			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.24802		99.24802		99.25529	99.25529			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.93146		98.93146		98.94150	98.94150			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.01590		99.01590		99.03261	99.03261			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	99.54000		99.54000		99.56000	99.56000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.14542		98.14542		98.19004	98.19004			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.51710		97.51710		97.56553	97.56553			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.85582		96.85582		96.90963	96.90963			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.16924		97.16924		97.22984	97.22984			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.45388		99.45388		99.51621	99.51621			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	511.19800		511.19800		510.95500	510.95500			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	521.05500		521.05500		520.81600	520.81600			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	531.41400		531.41400		531.18600	531.18600			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	589.85600		589.85600		589.37700	589.37700			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	601.23000		601.23000		600.75100	600.75100			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	613.18300		613.18300		612.71200	612.71200			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	535.40500		535.40500		534.92200	534.92200			0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future	545.72800		545.72800		545.24500	545.24500			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	556.57800		556.57800		556.10100	556.10100			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.05720		10.05720		10.19620	10.19620		14.42	0.00	4,073,166.00	405	18,812.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.21990		10.21990		10.36200	10.36200		14.55	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.37450		10.37450		10.51940	10.51940		14.38	0.00	259,362.50	25	25.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.52690		10.52690		10.67280	10.67280		14.36	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.36060		10.36060		10.51930	10.51930		16.23	0.00	0.00	0	237.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.56460		10.56460		10.72630	10.72630		16.56	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.75800		10.75800		10.92230	10.92230		15.96	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.70760		13.70760		13.89210	13.89210		17.59	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.04900		14.04900		14.23730	14.23730		18.17	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.37770		14.37770		14.57070	14.57070		18.40	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.98250		1.98250		2.00730	2.00730		17.87	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.99710		1.99710		2.02250	2.02250		18.25	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.01340		2.01340		2.04030	2.04030		17.99	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.97610		1.97610		2.00460	2.00460		17.97	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.02380		2.02380		2.05280	2.05280		18.01	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	10.58987	79.07299		10.60388	78.98463				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.67264	76.80396		10.68693	76.71506				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.74927	78.33115		10.76368	78.24267				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	10.72285	83.18387		10.73664	83.08440				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.80529	80.52510		10.81936	80.42503				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.88069	82.12654		10.89490	82.02672				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	533.32300	533.32300		532.83500	532.83500				0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI	543.60700	543.60700		543.11800	543.11800				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	554.41400	554.41400		553.93200	553.93200				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.81110	1.81110		1.82660	1.82660			17.91	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.84380	1.84380		1.85970	1.85970			18.37	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.87340	1.87340		1.88970	1.88970			18.29	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	127.08529	127.08529		127.10906	127.10906				0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	129.54339	129.54339		129.56955	129.56955				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.79302	130.79302		130.82324	130.82324				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	105.79044	105.79044		105.80888	105.80888				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	106.79682	106.79682		106.81715	106.81715				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	108.92628	108.92628		108.95008	108.95008				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	130.61083	130.61083		130.63483	130.63483				0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	133.13719	133.13719		133.16369	133.16369				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	134.29164	134.29164		134.32239	134.32239				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	132.72055		132.72055		132.74523	132.74523			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	133.75875		133.75875		133.78555	133.78555			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	136.42574		136.42574		136.45718	136.45718			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	139.23442		139.23442		139.25902	139.25902			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future	141.92749		141.92749		141.95457	141.95457			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	143.09467		143.09467		143.12652	143.12652			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	247.26000		247.26000		247.38000	247.38000			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future	252.04300		252.04300		252.16900	252.16900			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	257.06800		257.06800		257.20500	257.20500			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	671.07200		671.07200		671.76200	671.76200			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	0.13490		0.13490		0.13660	0.13660			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13490		0.13490		0.13660	0.13660			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13560		0.13560		0.13680	0.13680			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	9.67500		9.67500		9.76800	9.76800		16.09	0.00	1,741,500.00	180	238.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	9.82500		9.82500		9.91910	9.91910		16.46	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.96560		9.96560		10.06120	10.06120		15.93	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.30050		1.30050		1.31120	1.31120			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.32220		1.32220		1.33310	1.33310			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.33880		1.33880		1.35000	1.35000			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future	1.22370		1.22370		1.23010	1.23010			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future	1.22660		1.22660		1.23300	1.23300			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			1.22970		1.22970		1.23600	1.23600			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.04410		1.04410		1.04980	1.04980			0.00	0.00	0	12.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.04930		1.04930		1.05500	1.05500			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.05450		1.05450		1.06030	1.06030			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.97543		111.20642		8.98778	111.12148		9.26	0.00	10,008,577.80	90	116,897.00
R186	On 02/02/2017	Bond Future	8.00	Call	16.95000		0.01695		24.64000	0.02464	16.950	8.94	0.02	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	138.83000		0.13883		167.62000	0.16762	138.830	9.06	0.09	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	184.21000		0.18421		217.40000	0.21740	184.210	9.08	0.12	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	378.71000		0.37871		423.13000	0.42313	378.710	9.13	0.21	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	409.17000		0.40917		454.63000	0.45463	409.170	9.14	0.23	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,685.55000		1.68555	1,819.56000	1.81956	1,685.550	9.22	0.58	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,565.78000		1.56578	1,698.77000	1.69877	1,565.780	9.23	0.56	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,378.43000		1.37843	1,508.98000	1.50898	1,378.430	9.24	0.52	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,142.61000		1.14261	1,268.27000	1.26827	1,142.610	9.27	0.46	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	911.09000		0.91109	1,029.27000	1.02927	911.090	9.32	0.39	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	342.40000		0.34240	420.90000	0.42090	342.400	9.49	0.19	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	236.11000		0.23611	300.49000	0.30049	236.110	9.55	0.14	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			9.02341		113.35054		9.03602	113.26564		9.03	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.06301		110.29929		9.07567	110.21585		9.30	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			294.95230		294.95230		295.00528	295.00528			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			300.65727		300.65727		300.71561	300.71561			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.74885		299.74885		299.81667	299.81667			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			242.83051		242.83051		242.87337	242.87337			0.00	11,655,864.48	48	36,418.00
R202	On 04/05/2017	Bond Future			247.52717		247.52717		247.57445	247.57445			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			248.79583		248.79583		248.85127	248.85127			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			8.69300		99.04744		8.70564	98.99048		6.62	0.00	0.00	0	19,260.00
R2023	On 04/05/2017	Bond Future			8.73854		97.02482		8.75153	96.96821		6.63	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.77292		98.95388		8.78597	98.89896		6.36	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			7.78453		103.55952		7.79855	103.55142		0.62	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future			7.65178		101.38326		7.67101	101.37656		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	9.39642		89.80247		9.40886	89.71707			0.00	0.00	0	34,064.00
R2030	On 04/05/2017	Bond Future	9.45024		91.53404		9.46289	91.44845			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.49890		89.34693		9.51161	89.26218			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	9.54761		92.64621		9.55513	92.59114		12.69	0.00	0.00	0	19,889.00
R2032	On 04/05/2017	Bond Future	9.60094		90.27353		9.60852	90.21874		13.02	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.64763		92.06859		9.65510	92.01524		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	9.63821		97.44013		9.65088	97.33811			0.00	0.00	0	7,194.00
R2035	On 04/05/2017	Bond Future	9.68955		94.81564		9.70243	94.71311			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.73502		96.70094		9.74796	96.59905			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	9.69650		89.68171		9.70896	89.58172		14.79	0.00	233,172,446.00	2,600	47,856.00
R2037	On 04/05/2017	Bond Future	9.75054		91.41100		9.76320	91.31051		14.55	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.80024		88.97107		9.81297	88.87110		15.08	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	7.98580		101.06398		7.99819	101.04284		1.95	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future	8.01893		103.01251		8.03235	102.99250		1.72	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	8.01200		101.01875		8.02578	101.00120		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	9.70091		93.76414		9.71330	93.65695		15.45	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future	9.75340		95.57218		9.76599	95.46439		15.20	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future	9.80162		92.96452		9.81428	92.85724		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	9.70005		91.13154		9.71235	91.02374		16.16	0.00	0.00	0	20,531.00
R2044	On 04/05/2017	Bond Future	9.75034		92.88875		9.76283	92.78034		15.91	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future	9.79644		90.35292		9.80900	90.24492		16.49	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	9.68066		94.75334		9.69304	94.64212		15.99	0.00	0.00	0	74,008.00
R2048	On 04/05/2017	Bond Future	9.72627		92.14060		9.73885	92.02858		16.51	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future	9.76656		93.97265		9.77920	93.86101		16.34	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			8.19636		98.02646		8.20850	97.99581		3.18	0.00	0.00	0	74,783.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,797.76000		1.79776	1,774.90000	1.77490	1,797.760		3.31	0.96	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.24330		99.91647		8.25604	99.88676		2.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.26863		98.25899		8.28151	98.23148		2.88	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	788.70000		0.78870	785.62000	0.78562	788.700		2.87	0.47	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			8.35518		96.87137		8.36749	96.83043		4.53	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future			8.39586		95.33627		8.40863	95.29597		4.40	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.42060		97.23191		8.43345	97.19354		4.24	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			9.57979		73.25455		9.59207	73.17192		14.69	0.00	0.00	0	66,512.00
R209	On 04/05/2017	Bond Future			9.62636		71.51616		9.63882	71.43307		15.15	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.66693		72.93826		9.67944	72.85551		15.08	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			185.77144		185.77144		185.80496	185.80496			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			187.04677		187.04677		187.08378	187.08378			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.77661		190.77661		190.81947	190.81947			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			146.01486		146.01486		146.04177	146.04177			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			148.83909		148.83909		148.86871	148.86871			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.77517		149.77517		149.80953	149.80953			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			9.41167		84.49451		9.42415	84.41122		12.40	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future			9.45883		82.57185		9.47152	82.48817		12.74	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	9.49968		84.21361		9.51242	84.13057		12.63	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	9.63507		73.70908		9.64738	73.62237		15.44	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.67926		71.83219		9.69176	71.74485		15.92	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.71810		73.26045		9.73065	73.17340		15.82	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	23,079.41000	23,079.41000		23,368.95000	23,368.95000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.67070		9.67070		9.79960	9.79960		14.62	0.00	0.00	0	36.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.84770		9.84770		9.98080	9.98080		15.04	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.90150		3.90150		3.97010	3.97010		17.08	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.88080		3.88080		3.94940	3.94940		17.26	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.37570		1.37570		1.38460	1.38460			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.31430		1.31430		1.32270	1.32270			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.26340		1.26340		1.27200	1.27200			0.00	0.00	0	0.00

**Total for Derivatives :** **298,359,165.78**      **5,948**      **3,078,704.00**

**Grand Total:** **298,359,165.78**      **5,948**      **3,078,704.00**