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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/01/2017

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 11/01/2017	Any day expiry		13.67520	13.67520		13.66240	13.66240		19.27	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry		13.67740	13.67740		13.66670	13.66670		18.71	0.00	0.00	0	390.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	305.93290	0.30593	324.70370	0.32470	305.933	21.69	0.80	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	0.04360	0.00004	0.02040	0.00002	0.044	45.84	0.00	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry		13.68590	13.68590		13.67520	13.67520		17.01	0.00	0.00	0	1,600.00
\$ / R	On 18/01/2017	Any day expiry		13.68800	13.68800		13.67730	13.67730		17.15	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	16.50530	0.01651	18.98490	0.01898	16.505	19.56	0.09	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry		13.69280	13.69280		13.68270	13.68270		17.33	0.00	0.00	0	184.00
\$ / R	On 23/01/2017	Any day expiry		13.70080	13.70080		13.69080	13.69080		16.81	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry		13.70610	13.70610		13.69620	13.69620		17.27	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	464.20980	0.46421	486.85640	0.48686	464.210	18.21	0.77	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	2.33850	0.00234	2.15320	0.00215	2.338	29.23	0.01	0.00	0	1,000.00
\$ / R	On 26/01/2017	Any day expiry		13.70880	13.70880		13.69890	13.69890		17.45	0.00	0.00	0	0.00
\$ / R	On 26/01/2017	Any day expiry	14.03	Call	94.42850	0.09443	106.47130	0.10647	94.429	18.30	0.29	0.00	0	30,000.00
\$ / R	On 27/01/2017	Any day expiry		13.71150	13.71150		13.70160	13.70160		17.61	0.00	0.00	0	1,289.00
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	123.57520	0.12358	135.89060	0.13589	123.575	17.66	0.34	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	265.00050	0.26500	286.18210	0.28618	265.000	17.88	0.56	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	38.35690	0.03836	46.31890	0.04632	38.357	19.56	0.13	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	12.90910	0.01291	10.98510	0.01099	12.909	23.47	0.04	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry			13.71950	13.71950	13.70980	13.70980		17.44	0.00	0.00	0	3,901.00
\$ / R	On 31/01/2017	Any day expiry			13.72210	13.72210	13.71250	13.71250		17.58	0.00	1,077,804.00	78	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	525.79560	0.52580	544.62490	0.54462	525.796	18.85	0.74	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	12.32390	0.01232	10.19020	0.01019	12.324	21.77	0.04	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			13.76720	13.76720	13.75780	13.75780		18.07	0.00	0.00	0	340.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	699.27720	0.69928	714.52850	0.71453	699.277	19.49	0.72	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	48.51900	0.04852	52.05300	0.05205	48.519	21.18	0.11	0.00	0	1,500.00
\$ / R	On 24/02/2017	Any day expiry			13.78530	13.78530	13.77600	13.77600		18.08	0.00	40,401,120.00	2,920	3,920.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	220.83420	0.22083	233.97430	0.23397	220.834	17.85	0.36	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	50.85920	0.05086	53.62860	0.05363	50.859	21.32	0.11	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			13.79310	13.79310	13.78380	13.78380		17.95	0.00	0.00	0	5,745.00
\$ / R	On 28/02/2017	Any day expiry			13.79570	13.79570	13.78640	13.78640		17.98	0.00	0.00	0	720.00
\$ / R	On 01/03/2017	Any day expiry			13.79830	13.79830	13.78900	13.78900		18.01	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.82940	13.82940	13.82020	13.82020		18.07	0.00	163,643,290.20	11,833	465,661.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	21.18960	0.02119	23.16490	0.02316	21.190	18.44	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	35.71770	0.03572	40.35970	0.04036	35.718	17.49	0.08	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	106.56260	0.10656	115.17500	0.11518	106.563	17.47	0.19	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	112.89970	0.11290	121.75970	0.12176	112.900	17.47	0.20	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	128.77890	0.12878	138.20950	0.13821	128.779	17.47	0.22	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	169.95410	0.16995	181.13000	0.18113	169.954	17.55	0.27	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	173.04680	0.17305	184.28050	0.18428	173.047	17.56	0.27	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	258.82300	0.25882	271.17380	0.27117	258.823	17.77	0.36	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	503.38630	0.50339	506.94250	0.50694	503.386	17.90	0.58	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	477.09980	0.47710	480.74050	0.48074	477.100	17.94	0.56	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	343.96850	0.34397	349.24970	0.34925	343.968	18.38	0.45	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	514.56850	0.51457	529.04970	0.52905	514.568	18.38	0.55	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	578.93990	0.57894	593.36160	0.59336	578.940	18.59	0.58	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	246.85400	0.24685	251.76940	0.25177	246.854	19.01	0.35	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	717.45400	0.71745	731.56940	0.73157	717.454	19.01	0.65	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	220.54490	0.22054	225.23580	0.22524	220.545	19.22	0.32	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	791.14490	0.79114	805.03580	0.80504	791.145	19.22	0.68	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	210.77650	0.21078	215.36660	0.21537	210.777	19.30	0.31	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	821.37650	0.82138	835.16660	0.83517	821.376	19.30	0.69	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	196.88830	0.19689	201.32310	0.20132	196.888	19.43	0.29	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	127.48670	0.12749	131.67880	0.13168	127.487	20.23	0.20	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	123.17260	0.12317	127.32940	0.12733	123.173	20.29	0.20	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	116.30590	0.11631	120.39580	0.12040	116.306	20.40	0.19	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	111.09180	0.11109	115.12500	0.11512	111.092	20.48	0.18	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	99.06440	0.09906	102.94990	0.10295	99.064	20.69	0.16	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,485.98620	1.48599	1,498.73330	1.49873	1,485.986	20.96	0.86	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,603.69720	1.60370	1,616.27900	1.61628	1,603.697	21.19	0.87	0.00	0	7,160.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	63.24420	0.06324	66.54690	0.06655	63.244	21.39	0.11	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	61.73570	0.06174	65.02260	0.06502	61.736	21.43	0.11	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,919.10950	1.91911	1,931.41060	1.93141	1,919.110	21.77	0.91	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,956.82980	1.95683	1,969.08840	1.96909	1,956.830	21.83	0.92	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	43.01320	0.04301	46.00500	0.04601	43.013	21.93	0.08	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	33.85060	0.03385	36.60930	0.03661	33.851	22.27	0.06	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	26.06520	0.02607	28.55420	0.02855	26.065	22.64	0.05	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	18.76890	0.01877	20.92080	0.02092	18.769	23.12	0.04	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,935.12860	2.93513	2,945.76360	2.94576	2,935.129	23.66	0.97	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	11.60590	0.01161	12.26230	0.01226	11.606	24.29	0.02	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	8.91910	0.00892	8.92570	0.00893	8.919	25.07	0.02	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	2.77420	0.00277	2.29630	0.00230	2.774	26.80	0.01	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	2.73240	0.00273	2.26060	0.00226	2.732	26.80	0.01	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	1.14660	0.00115	0.92100	0.00092	1.147	26.80	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.62330	0.00062	0.49030	0.00049	0.623	26.80	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.01860	0.00002	0.01290	0.00001	0.019	26.80	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.83450	13.83450	13.82530	13.82530		18.26	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	307.52610	0.30753	316.70760	0.31671	307.526	17.96	0.37	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	97.40780	0.09741	99.90340	0.09990	97.408	21.28	0.14	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.87520	13.87520	13.86620	13.86620		18.38	0.00	0.00	0	3,883.00
\$ / R	On 11/04/2017	Any day expiry			13.90320	13.90320	13.89440	13.89440		18.38	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.90570	13.90570	13.89700	13.89700		18.38	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	540.30470	0.54030	548.66270	0.54866	540.305	18.47	0.50	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	34.60710	0.03461	38.08590	0.03809	34.607	23.71	0.05	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.90830	13.90830	13.89970	13.89970		18.40	0.00	0.00	0	0.00
\$ / R	On 18/04/2017	Any day expiry			13.92130	13.92130	13.91270	13.91270		18.33	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.92900	13.92900	13.92060	13.92060		18.45	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.93940	13.93940	13.93100	13.93100		18.40	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	337.94900	0.33795	344.50310	0.34450	337.949	17.94	0.35	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	477.05630	0.47706	484.42400	0.48442	477.056	18.25	0.44	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	645.82300	0.64582	654.01360	0.65401	645.823	18.65	0.53	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	223.45340	0.22345	225.40430	0.22540	223.453	20.29	0.26	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	133.81070	0.13381	136.31800	0.13632	133.811	21.33	0.17	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	60.84580	0.06085	63.21070	0.06321	60.846	22.83	0.08	0.00	0	1,000.00
\$ / R	On 26/05/2017	Any day expiry			14.01950	14.01950	14.01210	14.01210		18.47	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	377.98590	0.37799	383.31390	0.38331	377.986	17.92	0.35	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	165.06320	0.16506	168.68380	0.16868	165.063	21.39	0.18	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.08160	14.08160	14.07490	14.07490		18.51	0.00	2,323,464.00	165	202,536.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	157.74270	0.15774	161.53800	0.16154	157.743	17.35	0.17	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	228.96030	0.22896	232.86620	0.23287	228.960	17.49	0.23	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	553.98710	0.55399	559.33150	0.55933	553.987	18.19	0.42	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	574.50440	0.57450	579.86950	0.57987	574.504	18.24	0.43	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	643.89380	0.64389	649.30730	0.64931	643.894	18.40	0.46	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	705.83650	0.70584	711.83670	0.71184	705.836	18.53	0.48	0.00	0	2,850.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	717.53960	0.71754	723.60720	0.72361	717.540	18.56	0.49	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	747.19850	0.74720	753.42320	0.75342	747.199	18.63	0.50	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	777.42260	0.77742	783.80140	0.78380	777.423	18.69	0.51	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	839.52720	0.83953	846.20820	0.84621	839.527	18.83	0.53	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	531.56010	0.53156	532.02320	0.53202	531.560	19.07	0.43	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,224.83770	1.22484	1,233.47070	1.23347	1,224.838	19.63	0.64	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	304.80840	0.30481	308.37360	0.30837	304.808	20.42	0.28	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,705.32640	1.70533	1,715.32310	1.71532	1,705.326	20.57	0.74	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	240.01390	0.24001	243.94420	0.24394	240.014	20.92	0.23	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,938.41390	1.93841	1,949.04420	1.94904	1,938.414	20.92	0.77	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	229.57210	0.22957	233.63260	0.23363	229.572	21.00	0.22	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	228.11700	0.22812	232.19920	0.23220	228.117	21.01	0.22	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	208.75300	0.20875	213.06530	0.21307	208.753	21.18	0.20	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	195.98180	0.19598	200.43400	0.20043	195.982	21.31	0.19	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	184.03220	0.18403	188.60580	0.18861	184.032	21.43	0.18	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	177.23340	0.17723	181.87500	0.18188	177.233	21.50	0.17	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	132.44710	0.13245	137.40580	0.13741	132.447	22.07	0.14	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	67.82850	0.06783	75.96990	0.07597	67.829	24.62	0.07	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	49.99770	0.05000	54.86320	0.05486	49.998	25.00	0.05	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	21.87860	0.02188	24.63020	0.02463	21.879	25.00	0.03	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry	14.10490		14.10490	14.10490	14.09840	14.09840		18.53	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	409.58230	0.40958	413.64090	0.41364	409.582	17.82	0.34	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	196.95840	0.19696	201.97710	0.20198	196.958	21.42	0.19	0.00	0	60.00
\$ / R	On 12/07/2017	Any day expiry	14.14110		14.14110	14.14110	14.13500	14.13500		18.57	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	637.05080	0.63705	641.61700	0.64162	637.051	18.33	0.43	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	96.29620	0.09630	104.04510	0.10405	96.296	23.94	0.09	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry	14.16430		14.16430	14.16430	14.15860	14.15860		18.58	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry	14.17980		14.17980	14.17980	14.17430	14.17430		18.63	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	434.95370	0.43495	438.30260	0.43830	434.954	17.79	0.33	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	217.77960	0.21778	223.57190	0.22357	217.780	21.58	0.19	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	14.26490		14.26490	14.26490	14.26070	14.26070		18.65	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	460.95980	0.46096	461.72750	0.46173	460.960	17.79	0.32	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	242.50240	0.24250	248.91240	0.24891	242.502	21.76	0.19	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.31650		14.31650	14.31650	14.31310	14.31310		18.67	0.00	0.00	0	6,262.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	230.37780	0.23038	230.35910	0.23036	230.378	17.29	0.19	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	302.06440	0.30206	301.93310	0.30193	302.064	17.53	0.23	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	436.66990	0.43667	436.45130	0.43645	436.670	17.75	0.30	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	584.84930	0.58485	585.08280	0.58508	584.849	18.03	0.37	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	589.61140	0.58961	589.87520	0.58988	589.611	18.04	0.37	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	830.45340	0.83045	832.34670	0.83235	830.453	18.58	0.45	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	888.22240	0.88822	890.49140	0.89049	888.222	18.70	0.47	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	978.26760	0.97827	981.14450	0.98114	978.268	18.87	0.50	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	339.71590	0.33972	345.61330	0.34561	339.716	21.18	0.25	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	284.05280	0.28405	290.63380	0.29063	284.053	21.62	0.21	0.00	0	110.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	260.14940	0.26015	266.99600	0.26700	260.149	21.84	0.20	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	256.76430	0.25676	263.64930	0.26365	256.764	21.87	0.19	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	182.14930	0.18215	190.99030	0.19099	182.149	23.38	0.14	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.33970	14.33970	14.33660	14.33660		18.73	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	482.52030	0.48252	481.85220	0.48185	482.520	17.83	0.32	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	261.93270	0.26193	269.02580	0.26903	261.933	21.96	0.19	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.40650	14.40650	14.40420	14.40420		18.75	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.41670	14.41670	14.41450	14.41450		18.77	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	502.16370	0.50216	499.90310	0.49990	502.164	17.85	0.31	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	282.14780	0.28215	290.16800	0.29017	282.148	22.26	0.19	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.49840	14.49840	14.49710	14.49710		18.83	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	520.15870	0.52016	516.49340	0.51649	520.159	17.84	0.31	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	308.79190	0.30879	318.06730	0.31807	308.792	22.53	0.20	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.54940	14.54940	14.54870	14.54870		18.85	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	472.65250	0.47265	467.74720	0.46775	472.653	17.73	0.28	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	753.37700	0.75338	750.02200	0.75002	753.377	18.22	0.38	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	799.98100	0.79998	797.10660	0.79711	799.981	18.32	0.39	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	831.82730	0.83183	829.27960	0.82928	831.827	18.39	0.40	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	847.98050	0.84798	845.60120	0.84560	847.981	18.42	0.41	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,029.53380	1.02953	1,028.99050	1.02899	1,029.534	18.79	0.46	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,047.39370	1.04739	1,047.02950	1.04703	1,047.394	18.83	0.46	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	506.41040	0.50641	513.04860	0.51305	506.410	21.06	0.30	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	460.52030	0.46052	467.85460	0.46785	460.520	21.35	0.28	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	413.82270	0.41382	421.85790	0.42186	413.823	21.68	0.25	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	408.22300	0.40822	416.34340	0.41634	408.223	21.72	0.25	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	404.08500	0.40408	412.26360	0.41226	404.085	21.75	0.25	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	398.64580	0.39865	406.90660	0.40691	398.646	21.79	0.24	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	313.93860	0.31394	324.57220	0.32457	313.939	22.90	0.19	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.55960	14.55960	14.55900	14.55900		18.85	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	532.12200	0.53212	527.08130	0.52708	532.122	17.83	0.30	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	324.43080	0.32443	334.95830	0.33496	324.431	22.84	0.20	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.78700	14.78700	14.78380	14.78380		19.28	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.02650	15.02650	15.01900	15.01900		19.65	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	685.26230	0.68526	683.10710	0.68311	685.262	18.41	0.29	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.82940	13.82940	13.82020	13.82020		18.07	0.00	0.00	0	481.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.08160	14.08160	14.07490	14.07490		18.51	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.31650	14.31650	14.31310	14.31310		18.67	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.66110	16.66110	16.91000	16.91000		21.03	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			16.76150	16.76150	17.01260	17.01260		20.06	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.80710	16.80710	17.05950	17.05950		19.95	0.00	2,302,572.70	137	45,082.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	477.23180	0.47723	606.24140	0.60624	477.232	20.30	0.46	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	137.27840	0.13728	186.43210	0.18643	137.278	22.90	0.17	0.00	0	1,200.00

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	19.00	Call	82.68210		0.08268	120.92080	0.12092	82.682	23.17	0.11	0.00	0	600.00	
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	24.36740		0.02437	28.00740	0.02801	24.367	28.23	0.03	0.00	0	1,200.00	
£ / R	On 31/03/2017	Any day expiry			16.87320		16.87320	17.12640	17.12640		20.02	0.00	0.00	0	162.00	
£ / R	On 25/04/2017	Any day expiry			16.96340		16.96340	17.21840	17.21840		19.76	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			17.15950		17.15950	17.41900	17.41900		19.40	0.00	85,797.50	5	32,002.00	
£ / R	On 18/09/2017	Foreign Exchange Future			17.49070		17.49070	17.75860	17.75860		18.91	0.00	0.00	0	462.00	
£ / R	On 18/12/2017	Foreign Exchange Future			17.82490		17.82490	18.10010	18.10010		18.62	0.00	1,016,019.30	57	5,755.00	
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11905		0.11905	0.11889	0.11889		17.08	0.00	0.00	0	320.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12185		0.12185	0.12171	0.12171		17.57	0.00	0.00	0	3,761.00	
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12450		0.12450	0.12439	0.12439		23.55	0.00	0.00	0	0.00	
€ / R	On 23/01/2017	Any day expiry			14.42880		14.42880	14.46410	14.46410		17.40	0.00	0.00	0	349.00	
€ / R	On 25/01/2017	Any day expiry			14.43540		14.43540	14.47090	14.47090		17.51	0.00	0.00	0	67.00	
€ / R	On 31/01/2017	Any day expiry			14.45620		14.45620	14.49160	14.49160		17.27	0.00	131,169.60	9	12.00	
€ / R	On 24/02/2017	Any day expiry			14.53950		14.53950	14.57620	14.57620		17.22	0.00	0.00	0	2,000.00	
€ / R	On 28/02/2017	Any day expiry			14.55300		14.55300	14.58970	14.58970		17.12	0.00	0.00	0	35.00	
€ / R	On 13/03/2017	Foreign Exchange Future			14.59680		14.59680	14.63460	14.63460		17.12	0.00	1,634,841.60	112	86,881.00	
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	276.59780		0.27660	263.39090	0.26339	276.598	17.04	0.37	0.00	0	1,000.00	
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	331.22040		0.33122	348.31420	0.34831	331.220	17.45	0.44	0.00	0	500.00	
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	80.17020		0.08017	85.87640	0.08588	80.170	19.55	0.14	0.00	0	680.00	
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	15.52090		0.01552	18.67680	0.01868	15.521	20.70	0.03	0.00	0	1,000.00	
€ / R	On 15/03/2017	Any day expiry			14.60410		14.60410	14.64180	14.64180		17.17	0.00	0.00	0	0.00	
€ / R	On 31/03/2017	Any day expiry			14.66190		14.66190	14.69950	14.69950		17.21	0.00	0.00	0	8.00	
€ / R	On 19/06/2017	Foreign Exchange Future			14.94140		14.94140	14.98180	14.98180		17.51	0.00	2,988,280.00	200	80,416.00	
€ / R	On 18/09/2017	Foreign Exchange Future			15.26760		15.26760	15.31180	15.31180		17.70	0.00	0.00	0	1,356.00	
€ / R	On 18/12/2017	Foreign Exchange Future			15.59990		15.59990	15.64750	15.64750		17.85	0.00	483,596.90	31	31.00	
10Y STND	On 17/12/2025	Interest Rate Swap			97.58699		97.58699	98.21479	98.21479			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			94.67289		94.67289	95.33076	95.33076			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			93.46345		93.46345	94.14615	94.14615			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			95.59693		95.59693	96.29231	96.29231			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			99.31030		99.31030	100.00677	100.00677			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.00277		100.00277	100.00276	100.00276			0.00	0.00	0	0.00	
1Y STND	On 15/06/2017	Interest Rate Swap			99.61410		99.61410	99.61386	99.61386			0.00	0.00	0	0.00	
1Y STND	On 21/09/2017	Interest Rate Swap			99.63717		99.63717	99.64320	99.64320			0.00	0.00	0	0.00	
1Y STND	On 21/12/2017	Interest Rate Swap			99.88141		99.88141	99.89548	99.89548			0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			99.90991		99.90991	99.92329	99.92329			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			99.18959		99.18959	99.21261	99.21261			0.00	0.00	0	0.00	
2Y STND	On 15/06/2018	Interest Rate Swap			98.84050		98.84050	98.87826	98.87826			0.00	0.00	0	0.00	
2Y STND	On 21/09/2018	Interest Rate Swap			98.88632		98.88632	98.94155	98.94155			0.00	0.00	0	0.00	
2Y STND	On 21/12/2018	Interest Rate Swap			99.37000		99.37000	99.45000	99.45000			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 17/12/2020	Interest Rate Swap	97.54656		97.54656		97.81326	97.81326			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.86175		96.86175		97.14790	97.14790			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.14652		96.14652		96.44838	96.44838			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.40746		96.40746		96.72303	96.72303			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.65587		98.65587		98.97988	98.97988			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	514.86400		514.86400		514.04100	514.04100			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	524.76000		524.76000		523.93000	523.93000			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	535.14800		535.14800		534.31300	534.31300			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	596.58900		596.58900		594.84800	594.84800			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	608.05600		608.05600		606.29300	606.29300			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	620.09300		620.09300		618.30800	618.30800			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	541.57700		541.57700		539.72500	539.72500			0.00	0.00	0	754.00
ALBI	On 04/05/2017	Index Future	551.98700		551.98700		550.10900	550.10900			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	562.91400		562.91400		561.01000	561.01000			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.13540		10.13540		10.10270	10.10270		14.35	0.00	0.00	0	18,899.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.29660		10.29660		10.26600	10.26600		14.46	0.00	226,525.20	22	124.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.45030		10.45030		10.42120	10.42120		14.17	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.60280		10.60280		10.57510	10.57510		13.99	0.00	349,892.40	33	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.43890		10.43890		10.47830	10.47830		15.91	0.00	0.00	0	237.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.64150		10.64150		10.68320	10.68320		16.09	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.83290		10.83290		10.87790	10.87790		15.76	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.62950		13.62950		13.66230	13.66230		17.35	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.96760		13.96760		14.00270	14.00270		18.01	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.28990		14.28990		14.32830	14.32830		18.45	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.98190		1.98190		1.98800	1.98800		17.76	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.99370		1.99370		2.00130	2.00130		17.81	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.00950		2.00950		2.01680	2.01680		17.33	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.96880		1.96880		1.97350	1.97350		17.28	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.01590		2.01590		2.02100	2.02100		17.48	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.45990	79.90015		10.50622	79.60381				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.53902	77.64285		10.58671	77.34185				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.61225	79.18033		10.66128	78.87483				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	10.57323	84.27676		10.62453	83.89919				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.65131	81.63446		10.70415	81.25081				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.72267	83.25129		10.77701	82.86146				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI	539.54200	539.54200		537.70100	537.70100				0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI	549.91300	549.91300		548.04600	548.04600				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	560.79900	560.79900		558.90600	558.90600				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.78390	1.78390		1.78310	1.78310			18.20	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.81690	1.81690		1.81650	1.81650			18.01	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.84680	1.84680		1.84720	1.84720			18.30	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	126.90544	126.90544		126.90509	126.90509				0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	129.35314	129.35314		129.35452	129.35452				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.58744	130.58744		130.59224	130.59224				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	105.79960	105.79960		105.65435	105.65435				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	106.79966	106.79966		106.65385	106.65385				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	108.92054	108.92054		108.77380	108.77380				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	130.18254	130.18254		130.18253	130.18253				0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	132.69330	132.69330		132.69504	132.69504				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	133.82726	133.82726		133.83255	133.83255				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 02/02/2017	Bond Future		131.48481	131.48481		131.34705	131.34705			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future		132.49074	132.49074		132.35305	132.35305			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		135.12165	135.12165		134.98395	134.98395			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future		137.95475	137.95475		137.95410	137.95410			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future		140.61550	140.61550		140.61673	140.61673			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		141.74387	141.74387		141.74911	141.74911			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2017	Index Future		246.52300	246.52300		246.42100	246.42100			0.00	0.00	0	1,031.00
IGOV	On 04/05/2017	Index Future		251.27700	251.27700		251.17700	251.17700			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		256.26600	256.26600		256.17000	256.17000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		664.78000	664.78000		669.83200	669.83200			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		0.13200	0.13200		0.13170	0.13170			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.13070	0.13070		0.13160	0.13160			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.13060	0.13060		0.13120	0.13120			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.65190	9.65190		9.65260	9.65260		14.99	0.00	0.00	0	238.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.79950	9.79950		9.80220	9.80220		15.19	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.93780	9.93780		9.94200	9.94200		15.19	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.29320	1.29320		1.29790	1.29790			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.31470	1.31470		1.31970	1.31970			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.33140	1.33140		1.33670	1.33670			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future		1.21530	1.21530		1.23440	1.23440			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.21860	1.21860		1.23760	1.23760			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.22170	1.22170		1.24070	1.24070			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.05550		1.05550		1.05890	1.05890			0.00	10,555.00	10	723.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06110		1.06110		1.06440	1.06440			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06640		1.06640		1.06980	1.06980			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.79339		112.46885		8.83933	112.14842		9.11	0.00	0.00	0	116,516.00
R186	On 02/02/2017	Bond Future	8.00	Call	12.46000		0.01246		13.46000	0.01346	12.460	8.79	0.01	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	159.33000		0.15933		151.91000	0.15191	159.330	8.91	0.13	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	220.99000		0.22099		208.25000	0.20825	220.990	8.93	0.16	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	497.30000		0.49730		458.21000	0.45821	497.300	8.98	0.30	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	541.36000		0.54136		497.94000	0.49794	541.360	8.99	0.32	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	795.68000		0.79568		999.04000	0.99904	795.680	9.07	0.41	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	711.91000		0.71191		904.71000	0.90471	711.910	9.08	0.38	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	586.65000		0.58665		761.55000	0.76155	586.650	9.09	0.33	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	440.21000		0.44021		590.07000	0.59007	440.210	9.12	0.27	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	310.45000		0.31045		432.94000	0.43294	310.450	9.17	0.21	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	67.00000		0.06700		111.72000	0.11172	67.000	9.34	0.06	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	37.20000		0.03720		66.51000	0.06651	37.200	9.40	0.03	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.83478		114.63105		8.88237	114.30609		8.88	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.86790		111.59618		8.91716	111.26681		9.20	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future			294.71564		294.71564		294.71456	294.71456			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			300.39986		300.39986		300.40272	300.40272			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.45699		299.45699		299.47061	299.47061			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			242.85012		242.85012		242.37083	242.37083			0.00	0.00	0	36,359.00
R202	On 04/05/2017	Bond Future			247.53404		247.53404		247.04898	247.04898			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			248.78021		248.78021		248.29276	248.29276			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			8.49446		99.94767		8.54058	99.73762		6.49	0.00	0.00	0	18,877.00
R2023	On 04/05/2017	Bond Future			8.53051		97.93708		8.57881	97.72432		6.50	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.55511		99.87633		8.60569	99.66115		6.28	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.67117		103.62507		7.69878	103.60910		0.61	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future			7.47635		101.44450		7.51895	101.42963		0.39	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/02/2017	Bond Future		9.21445	91.06472		9.26036	90.74395			0.00	0.00	0	34,278.00
R2030	On 04/05/2017	Bond Future		9.26282	92.81561		9.31009	92.48999			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.30607	90.64645		9.35474	90.31600			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		9.37038	93.95841		9.41632	93.61561		12.49	0.00	0.00	0	19,304.00
R2032	On 04/05/2017	Bond Future		9.41867	91.60589		9.46591	91.25783		12.81	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.46053	93.41993		9.50905	93.06668		12.73	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future		9.49617	98.59556		9.54213	98.21932			0.00	0.00	0	8,411.00
R2035	On 04/05/2017	Bond Future		9.54378	95.98819		9.59099	95.60599			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.58573	97.88888		9.63418	97.50083			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		9.55498	90.82987		9.60088	90.45496		14.57	0.00	0.00	0	47,873.00
R2037	On 04/05/2017	Bond Future		9.60537	92.57621		9.65249	92.19540		14.33	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.65155	90.15188		9.69990	89.76524		14.93	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		7.84071	101.31194		7.87720	101.24950		1.92	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future		7.85344	103.25971		7.89505	103.19748		1.69	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.82092	101.26264		7.86914	101.20102		1.58	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future		9.54947	95.09067		9.59535	94.68555		15.21	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.59807	96.91899		9.64515	96.50743		14.96	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.64253	94.33014		9.69081	93.91226		15.61	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.55895	92.38405		9.60983	91.92902		15.90	0.00	0.00	0	20,374.00
R2044	On 04/05/2017	Bond Future		9.60573	94.16034		9.65793	93.69784		15.66	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.64846	91.64219		9.70200	91.17212		16.33	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		9.54439	95.99370		9.59530	95.52682		15.74	0.00	32,349,876.90	337	74,345.00
R2048	On 04/05/2017	Bond Future		9.58674	93.39969		9.63893	92.92513		16.25	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.62396	95.24921		9.67743	94.76682		16.18	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 02/02/2017	Bond Future			7.99693		98.53181		8.03811	98.42720		3.11	0.00	0.00	0	74,783.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,288.05000		2.28805	2,184.37000	2.18437	2,288.050		3.24	1.00	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.02552		100.42611	8.07038	100.32086			2.85	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.02988		98.77062	8.07900	98.66508			2.83	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,016.31000		1.01631	963.26000	0.96326	1,016.310		2.82	0.57	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			8.15145		97.55209	8.19252	97.41439			4.44	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future			8.17871		96.02483	8.22241	95.88578			4.31	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.18916		97.92633	8.23567	97.78629			4.17	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.43370		74.24889	9.47953	73.93470			14.47	0.00	0.00	0	66,471.00
R209	On 04/05/2017	Bond Future			9.47672		72.52564	9.52369	72.20645			14.92	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.51398		73.96189	9.56207	73.63766			14.94	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future			185.60570		185.60570	185.60517	185.60517				0.00	0.00	0	1,779.00
R210	On 04/05/2017	Bond Future			186.86601		186.86601	186.86963	186.86963				0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.57696		190.57696	190.58422	190.58422				0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future			145.75036		145.75036	145.92169	145.92169				0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			148.56157		148.56157	148.73814	148.73814				0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.47851		149.47851	149.66293	149.66293				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			9.23974		85.65419	9.28565	85.34228			12.21	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future			9.28218		83.74932	9.32935	83.43259			12.54	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.31845		85.40770	9.36689	85.08616			12.51	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 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	9.48890		74.75213		9.53979	74.38615		15.20	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.52967		72.89133		9.58179	72.51938		15.67	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.56528		74.33467		9.61863	73.95664		15.68	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	22,914.21000		22,914.21000		22,974.60000	22,974.60000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.62140		9.62140		9.62430	9.62430		14.76	0.00	0.00	0	342.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.79750		9.79750		9.80250	9.80250		14.98	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.65910		3.65910		3.75830	3.75830		17.49	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.63430		3.63430		3.74010	3.74010		17.28	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33020		1.33020		1.33730	1.33730			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.27080		1.27080		1.28650	1.28650			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.22050		1.22050		1.23080	1.23080			0.00	0.00	0	0.00
Total for Derivatives :												249,024,805.30	15,949	3,161,116.00
Grand Total:												249,024,805.30	15,949	3,161,116.00