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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/01/2017

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	13.85680	13.85680		13.64040	13.64040		20.20	0.00	685,750.00	50	0.00	
\$ / R	On 13/01/2017	Any day expiry	13.85920	13.85920		13.64040	13.64040		18.46	0.00	0.00	0	390.00	
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	135.62200	0.13562	332.11310	0.33211	135.622	20.06	0.67	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	0.01310	0.00001	0.05870	0.00006	0.013	55.59	0.00	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry	13.86640	13.86640		13.64900	13.64900		16.10	0.00	0.00	0	1,600.00	
\$ / R	On 18/01/2017	Any day expiry	13.86750	13.86750		13.65110	13.65110		16.34	0.00	0.00	0	0.00	
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	21.73870	0.02174	10.30690	0.01031	21.739	18.27	0.13	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry	13.86980	13.86980		13.65540	13.65540		16.83	0.00	0.00	0	184.00	
\$ / R	On 23/01/2017	Any day expiry	13.87320	13.87320		13.66340	13.66340		16.37	0.00	0.00	0	70.00	
\$ / R	On 25/01/2017	Any day expiry	13.87750	13.87750		13.66880	13.66880		16.79	0.00	0.00	0	0.00	
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	320.61120	0.32061	491.30200	0.49130	320.611	17.28	0.67	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	2.01600	0.00202	1.09620	0.00110	2.016	28.39	0.01	0.00	0	1,000.00
\$ / R	On 26/01/2017	Any day expiry	13.88060	13.88060		13.67140	13.67140		16.99	0.00	0.00	0	0.00	
\$ / R	On 26/01/2017	Any day expiry	14.03	Call	130.11980	0.13012	81.05480	0.08105	130.120	17.35	0.39	0.00	0	30,000.00
\$ / R	On 27/01/2017	Any day expiry	13.88370	13.88370		13.67410	13.67410		17.18	0.00	0.00	0	1,289.00	
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	69.18420	0.06918	125.32480	0.12532	69.184	18.09	0.22	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	162.19090	0.16219	280.73460	0.28073	162.191	17.41	0.43	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	50.21370	0.05021	32.38650	0.03239	50.214	18.64	0.18	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	13.24250	0.01324	8.11310	0.00811	13.243	22.15	0.05	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry			13.89320	13.89320	13.68210	13.68210		17.00	0.00	0.00	0	3,901.00
\$ / R	On 31/01/2017	Any day expiry			13.89630	13.89630	13.68480	13.68480		17.15	0.00	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	382.70030	0.38270	550.23670	0.55024	382.700	17.90	0.66	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	15.08360	0.01508	9.70140	0.00970	15.084	21.11	0.05	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			13.94760	13.94760	13.72990	13.72990		17.72	0.00	0.00	0	340.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	553.46210	0.55346	723.10870	0.72311	553.462	18.65	0.66	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	58.50470	0.05850	43.00770	0.04301	58.505	20.42	0.13	0.00	0	1,500.00
\$ / R	On 24/02/2017	Any day expiry			13.96600	13.96600	13.74780	13.74780		17.66	0.00	0.00	0	3,920.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	149.02780	0.14903	228.61480	0.22861	149.028	17.41	0.28	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	60.30120	0.06030	45.06760	0.04507	60.301	20.59	0.13	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			13.97390	13.97390	13.75550	13.75550		17.54	0.00	0.00	0	4,615.00
\$ / R	On 28/02/2017	Any day expiry			13.97650	13.97650	13.75810	13.75810		17.57	0.00	0.00	0	720.00
\$ / R	On 01/03/2017	Any day expiry			13.97910	13.97910	13.76060	13.76060		17.69	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.01050	14.01050	13.79140	13.79140		17.66	0.00	482,969,956.00	34,472	459,787.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	14.38650	0.01439	19.74720	0.01975	14.387	18.82	0.03	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	22.77650	0.02278	35.47070	0.03547	22.777	17.58	0.05	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	69.82110	0.06982	108.21850	0.10822	69.821	17.20	0.14	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	74.51960	0.07452	114.76070	0.11476	74.520	17.21	0.14	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	86.43250	0.08643	131.16230	0.13116	86.433	17.21	0.16	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	105.90420	0.10590	159.16380	0.15916	105.904	17.22	0.19	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	116.79030	0.11679	174.58780	0.17459	116.790	17.22	0.20	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	119.06350	0.11906	177.78910	0.17779	119.064	17.22	0.21	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	186.00600	0.18601	266.53840	0.26654	186.006	17.35	0.29	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	599.64230	0.59964	475.25200	0.47525	599.642	17.45	0.66	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	569.33550	0.56934	449.71820	0.44972	569.336	17.48	0.64	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	408.63030	0.40863	322.65560	0.32266	408.630	17.66	0.52	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	398.13030	0.39813	531.25560	0.53126	398.130	17.66	0.48	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	455.75590	0.45576	597.15250	0.59715	455.756	17.87	0.52	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	292.69210	0.29269	229.98020	0.22998	292.692	18.27	0.41	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	582.19210	0.58219	738.58020	0.73858	582.192	18.27	0.59	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	261.06760	0.26107	205.03860	0.20504	261.068	18.48	0.37	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	650.56760	0.65057	813.63860	0.81364	650.568	18.48	0.63	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	249.30410	0.24930	195.79730	0.19580	249.304	18.56	0.36	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	678.80410	0.67880	844.39730	0.84440	678.804	18.56	0.64	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	232.56820	0.23257	182.67820	0.18268	232.568	18.68	0.34	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	202.16330	0.20216	158.95080	0.15895	202.163	18.92	0.30	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	149.24610	0.14925	117.44840	0.11745	149.246	19.48	0.24	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	144.11670	0.14412	113.41690	0.11342	144.117	19.55	0.23	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	135.95450	0.13595	107.00550	0.10701	135.955	19.66	0.22	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	129.75870	0.12976	102.14150	0.10214	129.759	19.75	0.21	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	115.47970	0.11548	90.94330	0.09094	115.480	19.97	0.19	0.00	0	7,300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,318.76750	1.31877	1,516.69960	1.51670	1,318.768	20.26	0.83	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,434.87830	1.43488	1,635.28420	1.63528	1,434.878	20.55	0.85	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	73.96070	0.07396	57.63970	0.05764	73.961	20.78	0.13	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	72.18320	0.07218	56.25780	0.05626	72.183	20.82	0.13	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,746.10630	1.74611	1,952.75930	1.95276	1,746.106	21.18	0.90	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,783.42500	1.78343	1,990.67810	1.99068	1,783.425	21.25	0.90	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	50.14340	0.05014	39.14420	0.03914	50.143	21.36	0.09	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	39.39270	0.03939	30.80290	0.03080	39.393	21.73	0.07	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	30.28110	0.03028	23.73290	0.02373	30.281	22.13	0.06	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	21.77030	0.02177	17.12070	0.01712	21.770	22.64	0.04	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,755.80540	2.75581	2,971.65310	2.97165	2,755.805	23.09	0.97	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	12.46000	0.01246	10.06880	0.01007	12.460	23.60	0.03	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	9.07050	0.00907	7.38580	0.00739	9.070	24.24	0.02	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	2.74810	0.00275	1.90630	0.00191	2.748	26.09	0.01	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	2.70500	0.00271	1.87580	0.00188	2.705	26.09	0.01	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	1.09250	0.00109	0.74530	0.00075	1.093	26.09	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.57720	0.00058	0.38980	0.00039	0.577	26.09	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.01430	0.00001	0.00930	0.00001	0.014	26.09	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			14.01580	14.01580	13.79660	13.79660		17.90	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	229.89280	0.22989	314.39700	0.31440	229.893	17.48	0.31	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	111.76920	0.11177	90.01800	0.09002	111.769	20.65	0.17	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			14.05780	14.05780	13.83800	13.83800		17.94	0.00	0.00	0	3,883.00
\$ / R	On 11/04/2017	Any day expiry			14.08670	14.08670	13.86650	13.86650		18.02	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.08930	14.08930	13.86910	13.86910		18.02	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	433.00050	0.43300	552.50830	0.55251	433.001	17.89	0.44	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	39.84170	0.03984	33.92680	0.03393	39.842	23.34	0.06	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.09190	14.09190	13.87170	13.87170		18.04	0.00	3,907,400.00	280	280.00
\$ / R	On 18/04/2017	Any day expiry			14.10500	14.10500	13.88460	13.88460		17.97	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			14.11290	14.11290	13.89230	13.89230		18.01	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.12330	14.12330	13.90260	13.90260		17.97	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	260.74850	0.26075	343.63040	0.34363	260.748	17.46	0.30	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	380.60140	0.38060	487.12760	0.48713	380.601	17.72	0.39	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	528.30020	0.52830	659.59720	0.65960	528.300	17.97	0.47	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	252.41690	0.25242	211.79240	0.21179	252.417	19.64	0.29	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	151.56330	0.15156	126.80940	0.12681	151.563	20.78	0.19	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	68.82970	0.06883	57.86480	0.05786	68.830	22.37	0.09	0.00	0	1,000.00
\$ / R	On 26/05/2017	Any day expiry			14.20440	14.20440	13.98240	13.98240		18.13	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	298.75840	0.29876	384.69650	0.38470	298.758	17.41	0.30	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	184.24830	0.18425	158.93790	0.15894	184.248	20.89	0.20	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.26710	14.26710	14.04410	14.04410		18.12	0.00	128,403.90	9	202,529.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	120.34810	0.12035	161.53680	0.16154	120.348	17.08	0.14	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	176.86710	0.17687	233.81130	0.23381	176.867	17.10	0.19	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	457.24720	0.45725	565.46800	0.56547	457.247	17.65	0.37	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	475.71700	0.47572	586.33350	0.58633	475.717	17.70	0.38	0.00	0	30,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	538.56940	0.53857	656.85700	0.65686	538.569	17.84	0.41	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	595.07080	0.59507	720.28590	0.72029	595.071	17.96	0.44	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	605.66870	0.60567	732.21040	0.73221	605.669	17.99	0.44	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	632.58540	0.63259	762.42740	0.76243	632.585	18.04	0.46	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	660.10590	0.66011	793.20820	0.79321	660.106	18.10	0.47	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	717.81180	0.71781	856.41730	0.85642	717.812	18.23	0.49	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	588.66200	0.58866	512.79050	0.51279	588.662	18.47	0.47	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,082.60230	1.08260	1,247.88250	1.24788	1,082.602	19.01	0.61	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	335.04770	0.33505	294.97260	0.29497	335.048	19.82	0.30	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,548.05910	1.54806	1,733.22810	1.73323	1,548.059	19.98	0.71	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,778.13910	1.77814	1,968.21220	1.96821	1,778.139	20.40	0.75	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	265.23910	0.26524	232.31220	0.23231	265.239	20.40	0.25	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	253.68010	0.25368	222.30020	0.22230	253.680	20.49	0.24	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	252.07330	0.25207	220.90940	0.22091	252.073	20.50	0.24	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	230.64740	0.23065	202.35320	0.20235	230.647	20.68	0.22	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	216.52100	0.21652	190.11950	0.19012	216.521	20.81	0.21	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	203.30390	0.20330	178.67340	0.17867	203.304	20.94	0.20	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	195.78870	0.19579	172.16580	0.17217	195.789	21.02	0.19	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	146.30620	0.14631	129.28960	0.12929	146.306	21.62	0.15	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	74.30740	0.07431	69.88410	0.06988	74.307	24.23	0.08	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	59.46860	0.05947	50.04530	0.05005	59.469	25.04	0.06	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	26.41890	0.02642	22.04400	0.02204	26.419	25.04	0.03	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			14.29070	14.29070	14.06730	14.06730		18.21	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	331.36260	0.33136	417.83010	0.41783	331.363	17.35	0.29	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	217.20460	0.21720	191.79760	0.19180	217.205	20.95	0.20	0.00	0	60.00
\$ / R	On 12/07/2017	Any day expiry			14.32730	14.32730	14.10330	14.10330		18.25	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	534.51160	0.53451	649.49240	0.64949	534.512	17.77	0.39	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	103.82570	0.10383	96.71370	0.09671	103.826	23.47	0.10	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.35080	14.35080	14.12640	14.12640		18.26	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			14.36640	14.36640	14.14180	14.14180		18.26	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	357.26770	0.35727	443.10840	0.44311	357.268	17.35	0.29	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	237.79530	0.23780	213.00850	0.21301	237.795	21.12	0.20	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry			14.45250	14.45250	14.22640	14.22640		18.33	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	382.74510	0.38275	467.98120	0.46798	382.745	17.34	0.29	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	262.40400	0.26240	237.01740	0.23702	262.404	21.30	0.21	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.50470	14.50470	14.27770	14.27770		18.36	0.00	0.00	0	6,282.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	173.90910	0.17391	232.15900	0.23216	173.909	16.58	0.16	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	240.69490	0.24069	304.75480	0.30475	240.695	17.00	0.20	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	361.67800	0.36168	441.56090	0.44156	361.678	17.28	0.27	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	492.08630	0.49209	592.38940	0.59239	492.086	17.48	0.33	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	496.17620	0.49618	597.24370	0.59724	496.176	17.49	0.33	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	718.73230	0.71873	842.54480	0.84254	718.732	18.02	0.42	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	773.06820	0.77307	901.32230	0.90132	773.068	18.14	0.44	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	858.19850	0.85820	992.96600	0.99297	858.199	18.32	0.46	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	366.16240	0.36616	331.43480	0.33143	366.162	20.70	0.26	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	305.98940	0.30599	277.60110	0.27760	305.989	21.16	0.23	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	280.17280	0.28017	254.49580	0.25450	280.173	21.39	0.21	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	276.52130	0.27652	251.22680	0.25123	276.521	21.42	0.21	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	192.65610	0.19266	180.20420	0.18020	192.656	22.86	0.15	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.52820	14.52820	14.30070	14.30070		18.40	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	402.10380	0.40210	487.72840	0.48773	402.104	17.33	0.28	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	281.20780	0.28121	256.32540	0.25633	281.208	21.50	0.21	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.59600	14.59600	14.36740	14.36740		18.42	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.60640	14.60640	14.37770	14.37770		18.44	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	420.88350	0.42088	506.44030	0.50644	420.883	17.34	0.28	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	299.23030	0.29923	275.37010	0.27537	299.230	21.76	0.21	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.68980	14.68980	14.45970	14.45970		18.50	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	437.68080	0.43768	522.16310	0.52216	437.681	17.32	0.27	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	324.52330	0.32452	303.42990	0.30343	324.523	22.00	0.21	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.74190	14.74190	14.51100	14.51100		18.52	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	395.50610	0.39551	472.81860	0.47282	395.506	17.21	0.25	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	647.68100	0.64768	759.17330	0.75917	647.681	17.60	0.35	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	691.45330	0.69145	806.71420	0.80671	691.453	17.71	0.36	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	721.47350	0.72147	839.19090	0.83919	721.474	17.79	0.37	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	736.72720	0.73673	855.66190	0.85566	736.727	17.82	0.38	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	909.24120	0.90924	1,040.68700	1.04069	909.241	18.22	0.43	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	926.30840	0.92631	1,058.70790	1.05871	926.308	18.25	0.43	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	538.74620	0.53875	495.20370	0.49520	538.746	20.58	0.31	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	489.64280	0.48964	450.77660	0.45078	489.643	20.88	0.29	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	439.72010	0.43972	405.60930	0.40561	439.720	21.22	0.26	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	433.73750	0.43374	400.19980	0.40020	433.738	21.27	0.26	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	429.31930	0.42932	396.19830	0.39620	429.319	21.30	0.26	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	423.50950	0.42351	390.94050	0.39094	423.509	21.34	0.26	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	329.51320	0.32951	310.93080	0.31093	329.513	22.39	0.20	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.75230	14.75230	14.52120	14.52120		18.53	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	449.63120	0.44963	532.72170	0.53272	449.631	17.32	0.27	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	340.45790	0.34046	319.50130	0.31950	340.458	22.33	0.21	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.97870	14.97870	14.74800	14.74800		18.99	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.21550	15.21550	14.98640	14.98640		19.37	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	606.02570	0.60603	694.17440	0.69417	606.026	18.01	0.27	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.01050	14.01050	13.79140	13.79140		17.66	0.00	14,010.50	1	480.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.26710	14.26710	14.04410	14.04410		18.12	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.50470	14.50470	14.27770	14.27770		18.36	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.83140	16.83140	16.65250	16.65250		20.96	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			16.94050	16.94050	16.75330	16.75330		19.97	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.98600	16.98600	16.79840	16.79840		19.87	0.00	2,972,550.00	175	45,108.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	543.68000	0.54368	472.06820	0.47207	543.680	19.87	0.51	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	155.21900	0.15522	134.96020	0.13496	155.219	22.49	0.19	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	96.28410	0.09628	78.90290	0.07890	96.284	23.00	0.13	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	21.40290	0.02140	23.98900	0.02399	21.403	26.93	0.03	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.05420	17.05420	16.86560	16.86560		19.98	0.00	0.00	0	162.00
£ / R	On 13/04/2017	Any day expiry			17.10350	17.10350	17.03450	17.03450		19.96	0.00	833,706.50	49	49.00
£ / R	On 25/04/2017	Any day expiry			17.14660	17.14660	16.95670	16.95670		19.78	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.34440	17.34440	17.15240	17.15240		19.40	0.00	867,220.00	50	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.67950	17.67950	17.48260	17.48260		18.90	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.01900	18.01900	17.81790	17.81790		18.58	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12048	0.12048	0.11956	0.11956		16.96	0.00	0.00	0	341.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12332	0.12332	0.12238	0.12238		17.19	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12600	0.12600	0.12504	0.12504		23.13	0.00	0.00	0	0.00
€ / R	On 23/01/2017	Any day expiry			14.54530	14.54530	14.48270	14.48270		16.56	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.55060	14.55060	14.48930	14.48930		17.17	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.57360	14.57360	14.50890	14.50890		16.83	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.66430	14.66430	14.59330	14.59330		16.73	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.67790	14.67790	14.60680	14.60680		16.62	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.72190	14.72190	14.65030	14.65030		16.64	0.00	183,699,868.20	12,478	85,499.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	66.67340	0.06667	79.29810	0.07930	66.673	16.34	0.13	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	86.20220	0.08620	82.38560	0.08239	86.202	18.98	0.15	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.72940	14.72940	14.65770	14.65770		16.77	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.78880	14.78880	14.71650	14.71650		16.87	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.83710	14.83710	14.80700	14.80700		16.92	0.00	636,534.50	43	43.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.07090	15.07090	14.99720	14.99720		17.08	0.00	3,014,180.00	200	80,116.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.40000	15.40000	15.32380	15.32380		17.31	0.00	0.00	0	1,356.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.73870	15.73870	15.65820	15.65820		16.66	0.00	1,935,860.10	123	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.91207	97.91207	97.73172	97.73172			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.00956	95.00956	94.82218	94.82218			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.81325	93.81325	93.62060	93.62060			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.95559	95.95559	95.76159	95.76159			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.67289	99.67289	99.47937	99.47937			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			98.29204	98.29204	98.09450	98.09450			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00278	100.00278	100.00278	100.00278			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61347	99.61347	99.61212	99.61212			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.64156	99.64156	99.63889	99.63889			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.89244	99.89244	99.88777	99.88777			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.92359	99.92359	99.91453	99.91453			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.92110	99.92110	99.91627	99.91627			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 16/03/2018	Interest Rate Swap	99.20810		99.20810		99.19916	99.19916			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.86742		98.86742		98.85620	98.85620			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.92595		98.92595		98.91012	98.91012			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.42000		99.42000		99.40000	99.40000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.91797		99.91797		99.89678	99.89678			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.73886		97.73886		97.64815	97.64815			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.06502		97.06502		96.96924	96.96924			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.35663		96.35663		96.26056	96.26056			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.62175		96.62175		96.52757	96.52757			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.87420		98.87420		98.77932	98.77932			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.08842		99.08842		98.98707	98.98707			0.00	0.00	0	0.00
AL37	On 02/02/2017	Index Future	514.68200		514.68200		514.69600	514.69600			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	524.57100		524.57100		524.59000	524.59000			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	534.95300		534.95300		534.97100	534.97100			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	596.62700		596.62700		596.42100	596.42100			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	608.08900		608.08900		607.88600	607.88600			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	620.12500		620.12500		619.91600	619.91600			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	541.76200		541.76200		541.43500	541.43500			0.00	0.00	0	754.00
ALBI	On 04/05/2017	Index Future	552.17100		552.17100		551.84300	551.84300			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	563.10000		563.10000		562.76400	562.76400			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.31610		10.31610		10.14750	10.14750		14.06	0.00	2,836,927.50	275	18,874.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.48120		10.48120		10.31020	10.31020		14.25	0.00	0.00	0	124.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.63720		10.63720		10.46320	10.46320		13.97	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.79330		10.79330		10.61690	10.61690		13.78	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.58110		10.58110		10.44910	10.44910		15.63	0.00	0.00	0	237.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.78640		10.78640		10.65260	10.65260		15.84	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.97940		10.97940		10.84300	10.84300		15.53	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.74050		13.74050		13.65220	13.65220		16.94	0.00	2,555,733.00	186	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.08160		14.08160		13.99220	13.99220		17.75	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.40630		14.40630		14.31320	14.31320		18.10	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.00660		2.00660		1.98110	1.98110		17.30	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.02000		2.02000		1.99480	1.99480		17.44	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.03640		2.03640		2.01040	2.01040		17.21	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.98640		1.98640		1.97630	1.97630		17.25	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.03370		2.03370		2.02380	2.02380		17.40	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
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.44606	79.98903		10.45898	79.90606				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.52488	77.73244		10.53806	77.64892				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.59772	79.27122		10.61133	79.18608				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	10.56469	84.33990		10.57742	84.24581				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.64263	81.69778		10.65562	81.60305				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.71378	83.31538		10.72720	83.21867				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	539.69900	539.69900		539.41100	539.41100				0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI	550.06800	550.06800		549.77900	549.77900				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	560.95500	560.95500		560.65900	560.65900				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.80760	1.80760		1.77940	1.77940			17.56	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.84100	1.84100		1.81280	1.81280			17.91	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.87170	1.87170		1.84330	1.84330			17.78	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	126.62839	126.62839		126.62487	126.62487				0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	129.06907	129.06907		129.06734	129.06734				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.29701	130.29701		130.29512	130.29512				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	105.80378	105.80378		105.80046	105.80046				0.00	59,144,313.02	559	6,033.00
I2033	On 04/05/2017	Bond Future	106.80255	106.80255		106.80067	106.80067				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	108.92284	108.92284		108.92097	108.92097				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 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	130.40572		130.40572		130.40224	130.40224			0.00	22,038,566.68	169	22,725.00
I2038	On 04/05/2017	Bond Future	132.91926		132.91926		132.91751	132.91751			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	134.05686		134.05686		134.05489	134.05489			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2017	Bond Future	131.48920		131.48920		131.48563	131.48563			0.00	1,314,892.00	10	18,398.00
I2046	On 04/05/2017	Bond Future	132.49350		132.49350		132.49185	132.49185			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	135.12387		135.12387		135.12193	135.12193			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	137.96050		137.96050		137.95603	137.95603			0.00	25,936,574.00	188	25,020.00
I2050	On 04/05/2017	Bond Future	140.61969		140.61969		140.61679	140.61679			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	141.74712		141.74712		141.74452	141.74452			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	246.42100		246.42100		246.50500	246.50500			0.00	7,392,630.00	3	1,031.00
IGOV	On 04/05/2017	Index Future	251.17100		251.17100		251.25900	251.25900			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	256.15700		256.15700		256.24600	256.24600			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	664.52000		664.52000		664.74000	664.74000			0.00	0.00	0	157.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.36000		92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.54000		92.46000		7.54000	92.46000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13350		0.13350		0.13150	0.13150			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13350		0.13350		0.13140	0.13140			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13360		0.13360		0.13150	0.13150			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	9.76650		9.76650		9.63370	9.63370		14.75	0.00	0.00	0	238.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	9.91570		9.91570		9.78200	9.78200		14.96	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	10.05620		10.05620		9.91950	9.91950		14.98	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
PULA / R	On 13/03/2017	Foreign Exchange Future			1.30670		1.30670		1.29100	1.29100			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.32860		1.32860		1.31260	1.31260			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.34550		1.34550		1.32930	1.32930			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.21240		1.21240		1.21800	1.21800			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.21570		1.21570		1.22130	1.22130			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.21890		1.21890		1.22450	1.22450			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.05080		1.05080		1.06230	1.06230			0.00	0.00	0	723.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.05630		1.05630		1.06790	1.06790			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06170		1.06170		1.07330	1.07330			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.79143		112.48255		8.79798	112.43678		9.06	0.00	0.00	0	116,616.00
R186	On 02/02/2017	Bond Future	8.00	Call	8.82000		0.00882		10.25000	0.01025	8.820	8.75	0.01	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	136.79000		0.13679		144.46000	0.14446	136.790	8.87	0.12	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	193.97000		0.19397		202.70000	0.20270	193.970	8.89	0.15	189,719.74	11	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	459.18000		0.45918		468.70000	0.46870	459.180	8.94	0.30	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	502.30000		0.50230		511.60000	0.51160	502.300	8.95	0.32	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	741.99000		0.74199		787.55000	0.78755	741.990	9.02	0.41	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	659.43000		0.65943		703.19000	0.70319	659.430	9.03	0.38	465,822.00	11	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	536.92000		0.53692		577.28000	0.57728	536.920	9.05	0.32	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	395.51000		0.39551		430.56000	0.43056	395.510	9.07	0.26	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	272.65000		0.27265		301.21000	0.30121	272.650	9.12	0.19	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	52.48000		0.05248		62.37000	0.06237	52.480	9.29	0.05	60,269.74	11	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	27.72000		0.02772		34.02000	0.03402	27.720	9.35	0.03	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.83294		114.64364		8.83953	114.59856		8.82	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.86609		111.60831		8.87296	111.56229		9.14	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			294.29554		294.29554		294.64890	294.64890			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			299.96806		299.96806		300.33212	300.33212			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.01473		299.01473		299.38603	299.38603			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			242.85932		242.85932		242.85202	242.85202			0.00	51,243,316.52	211	36,248.00
R202	On 04/05/2017	Bond Future			247.54007		247.54007		247.53626	247.53626			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			248.78496		248.78496		248.78085	248.78085			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			8.49237		99.95720		8.49904	99.92678		6.44	0.00	0.00	0	18,877.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 04/05/2017	Bond Future		8.52859	97.94555		8.53531	97.91591		6.46	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.55323	99.88434		8.56034	99.85405		6.24	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		7.71951	103.59711		7.69904	103.60895		0.61	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future		7.56163	101.41472		7.52302	101.42821		0.39	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2017	Bond Future		9.22243	91.00885		9.22908	90.96233			0.00	248,636,178.20	2,732	28,012.00
R2030	On 04/05/2017	Bond Future		9.27123	92.75756		9.27792	92.71142			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.31486	90.58665		9.32179	90.53954			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		9.36810	93.97547		9.37992	93.88707		12.46	0.00	0.00	0	19,304.00
R2032	On 04/05/2017	Bond Future		9.41647	91.62214		9.42849	91.53338		12.78	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.45833	93.43600		9.47075	93.34536		12.70	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		9.47360	98.78117		9.49558	98.60041			0.00	0.00	0	8,411.00
R2035	On 04/05/2017	Bond Future		9.52068	96.17606		9.54316	95.99322			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.56199	98.07991		9.58517	97.89338			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		9.52759	91.05476		9.54436	90.91696		14.55	0.00	0.00	0	47,873.00
R2037	On 04/05/2017	Bond Future		9.57729	92.80434		9.59441	92.66515		14.31	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.62269	90.38391		9.64034	90.24190		14.92	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		7.86530	101.26986		7.86125	101.27679		1.91	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future		7.88296	103.21555		7.87730	103.22401		1.68	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.85663	101.21700		7.84994	101.22555		1.57	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		9.53727	95.19887		9.54896	95.09519		15.21	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.58565	97.02804		9.59752	96.92381		14.96	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.62980	94.44082		9.64204	94.33439		15.60	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		9.54682	92.49309		9.55845	92.38854		15.92	0.00	0.00	0	20,374.00
R2044	On 04/05/2017	Bond Future		9.59338	94.27035		9.60520	94.16506		15.68	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.63583	91.75368		9.64799	91.64633		16.35	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 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			9.53720		96.05997		9.54386	95.99858		15.77	0.00	0.00	0	74,345.00
R2048	On 04/05/2017	Bond Future			9.57948		93.46605		9.58618	93.40481		16.28	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.61657		95.31623		9.62347	95.25365		16.21	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.03148		98.44403		8.02235	98.46722		3.10	0.00	0.00	0	74,783.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,200.18000		2.20018		2,223.48000	2.22348	2,200.180	3.22	1.00	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.06417		100.33542		8.05352	100.36040		2.84	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.07320		98.67754		8.06136	98.70297		2.81	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	954.26000		0.95426		976.21000	0.97621	954.260	2.80	0.55	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			8.16004		97.52327		8.15619	97.53618		4.42	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future			8.18832		95.99423		8.18376	96.00875		4.28	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.19971		97.89454		8.19482	97.90928		4.14	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			9.42159		74.33226		9.43320	74.25233		14.43	0.00	3,642,280.74	49	66,471.00
R209	On 04/05/2017	Bond Future			9.46440		72.60972		9.47619	72.52925		14.87	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.50139		74.04714		9.51351	73.96507		14.88	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			185.61211		185.61211		185.60712	185.60712			0.00	0.00	0	1,779.00
R210	On 04/05/2017	Bond Future			186.87026		186.87026		186.86761	186.86761			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.58030		190.58030		190.57749	190.57749			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			145.61881		145.61881		145.75151	145.75151			0.00	0.00	0	3,380.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 04/05/2017	Bond Future		148.42559	148.42559		148.56294	148.56294			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future		149.33900	149.33900		149.47888	149.47888			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		9.24258	85.63485		9.25434	85.55482		12.16	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future		9.28527	83.72852		9.29722	83.64815		12.48	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future		9.32172	85.38594		9.33406	85.30389		12.45	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		9.48180	74.80343		9.49344	74.71935		15.20	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future		9.52250	72.94274		9.53431	72.85809		15.68	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future		9.55798	74.38665		9.57012	74.30024		15.65	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		23,164.21000	23,164.21000		22,941.92000	22,941.92000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future		9.73750	9.73750		9.61760	9.61760		14.57	0.00	0.00	0	342.00
SGD / R	On 19/06/2017	Foreign Exchange Future		9.91740	9.91740		9.79510	9.79510		14.78	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future		3.52790	3.52790		3.60770	3.60770		19.39	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future		3.49980	3.49980		3.58380	3.58380		18.43	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.34650	1.34650		1.31720	1.31720			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future		1.28920	1.28920		1.25940	1.25940			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.23920	1.23920		1.21020	1.21020			0.00	0.00	0	0.00
Total for Derivatives :												1,107,122,662.84	52,345	3,149,804.00
Grand Total:												1,107,122,662.84	52,345	3,149,804.00