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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 23/12/2016	Any day expiry	13.97750	13.97750	14.32000	14.32000			12.28	0.00	0.00	0	0.00
\$ / R	On 28/12/2016	Any day expiry	13.97980	13.97980	14.07980	14.07980			13.72	0.00	0.00	0	0.00
\$ / R	On 29/12/2016	Any day expiry	13.97990	13.97990	14.07040	14.07040			14.20	0.00	0.00	0	0.00
\$ / R	On 04/01/2017	Any day expiry	13.99120	13.99120	14.08400	14.08400			14.83	0.00	0.00	0	2,250.00
\$ / R	On 11/01/2017	Any day expiry	14.00940	14.00940	14.10280	14.10280			16.12	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry	14.01490	14.01490	14.10820	14.10820			16.57	0.00	0.00	0	390.00
\$ / R	On 13/01/2017	Any day expiry	189.72060	0.18972	163.82360	0.16382	189.721	16.49	0.45	0.00	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	3.07030	0.00307	4.82060	0.00482	3.070	25.57	0.01	0.00	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry	14.02590	14.02590	14.11920	14.11920			16.76	0.00	0.00	0	1,600.00
\$ / R	On 18/01/2017	Any day expiry	14.02870	14.02870	14.12200	14.12200			16.92	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	158.00860	0.15801	201.61290	0.20161	158.009	17.58	0.36	0.00	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry	14.03420	14.03420	14.12750	14.12750			17.20	0.00	0.00	0	184.00
\$ / R	On 23/01/2017	Any day expiry	14.04240	14.04240	14.13570	14.13570			17.15	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry	14.04790	14.04790	14.14120	14.14120			17.38	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	322.28600	0.32229	281.51930	0.28152	322.286	17.51	0.52	0.00	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	11.98530	0.01199	15.43090	0.01543	11.985	21.99	0.03	0.00	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 27/01/2017	Any day expiry			14.05340	14.05340		14.14670	14.14670		17.55	0.00	0.00	0	1,289.00
\$ / R	13.50	Put	On 27/01/2017	Any day expiry	95.04160	0.09504	0.00000	0.00000	95.042	17.16	0.22	184,363.20	60	60.00			
\$ / R	13.80	Put	On 27/01/2017	Any day expiry	189.13940	0.18914	162.62080	0.16262	189.139	17.38	0.36	0.00	0	1,000.00			
\$ / R	14.41	Call	On 27/01/2017	Any day expiry	176.94040	0.17694	213.11140	0.21311	176.940	18.46	0.34	0.00	0	1,000.00			
\$ / R	15.00	Call	On 27/01/2017	Any day expiry	66.66150	0.06666	0.00000	0.00000	66.661	19.90	0.15	129,309.12	60	60.00			
\$ / R			On 30/01/2017	Any day expiry	14.06170	14.06170	14.15490	14.15490		17.47	0.00	0.00	0	3,901.00			
\$ / R			On 31/01/2017	Any day expiry	14.06430	14.06430	14.15760	14.15760		17.55	0.00	0.00	0	2,339.00			
\$ / R	14.15	Put	On 31/01/2017	Any day expiry	371.89170	0.37189	326.95930	0.32696	371.892	17.79	0.53	0.00	0	210.00			
\$ / R	15.07	Call	On 31/01/2017	Any day expiry	70.87960	0.07088	86.63410	0.08663	70.880	19.98	0.15	0.00	0	210.00			
\$ / R			On 17/02/2017	Any day expiry	14.10970	14.10970	14.20290	14.20290		18.05	0.00	0.00	0	340.00			
\$ / R	14.32	Put	On 17/02/2017	Any day expiry	524.70490	0.52470	474.09200	0.47409	524.705	18.51	0.57	0.00	0	1,500.00			
\$ / R	15.03	Call	On 17/02/2017	Any day expiry	135.20340	0.13520	157.32820	0.15733	135.203	19.98	0.22	0.00	0	1,500.00			
\$ / R			On 24/02/2017	Any day expiry	14.12840	14.12840	14.23000	14.23000		18.16	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 24/02/2017	Any day expiry	163.92380	0.16392	0.00000	0.00000	163.924	17.59	0.25	217,633.62	60	60.00			
\$ / R	15.20	Call	On 24/02/2017	Any day expiry	131.34310	0.13134	0.00000	0.00000	131.343	20.27	0.20	174,516.72	60	60.00			
\$ / R			On 27/02/2017	Any day expiry	14.13640	14.13640	14.22960	14.22960		18.12	0.00	0.00	0	5,745.00			
\$ / R			On 28/02/2017	Any day expiry	14.13900	14.13900	14.23230	14.23230		18.16	0.00	0.00	0	720.00			
\$ / R			On 01/03/2017	Any day expiry	14.14160	14.14160	14.23490	14.23490		18.21	0.00	0.00	0	0.00			
\$ / R			On 13/03/2017	Foreign Exchange Future	14.17300	14.17300	14.26650	14.26650		18.35	0.00	124,878,303.00	8,811	447,292.00			
\$ / R	12.20	Put	On 13/03/2017	Foreign Exchange Future	24.53650	0.02454	23.22980	0.02323	24.537	19.39	0.04	0.00	0	250.00			
\$ / R	12.50	Put	On 13/03/2017	Foreign Exchange Future	37.37780	0.03738	35.92670	0.03593	37.378	18.45	0.07	0.00	0	1,500.00			
\$ / R	13.00	Put	On 13/03/2017	Foreign Exchange Future	86.03120	0.08603	78.60870	0.07861	86.031	17.68	0.14	0.00	0	95,797.00			
\$ / R	13.03	Put	On 13/03/2017	Foreign Exchange Future	90.89270	0.09089	83.05550	0.08306	90.893	17.68	0.15	0.00	0	1,000.00			
\$ / R	13.10	Put	On 13/03/2017	Foreign Exchange Future	103.04980	0.10305	94.18870	0.09419	103.050	17.68	0.16	0.00	0	4,800.00			
\$ / R	13.25	Put	On 13/03/2017	Foreign Exchange Future	133.21480	0.13321	121.86130	0.12186	133.215	17.69	0.20	0.00	0	100.00			
\$ / R	13.50	Put	On 13/03/2017	Foreign Exchange Future	198.26590	0.19827	180.87780	0.18088	198.266	17.74	0.27	0.00	0	2,000.00			
\$ / R	13.65	Call	On 13/03/2017	Foreign Exchange Future	772.02370	0.77202	843.56850	0.84357	772.024	17.88	0.69	0.00	0	2,400.00			
\$ / R	13.70	Call	On 13/03/2017	Foreign Exchange Future	740.63390	0.74063	810.93950	0.81094	740.634	17.93	0.67	0.00	0	1,603.00			
\$ / R	14.00	Call	On 13/03/2017	Foreign Exchange Future	570.32390	0.57032	632.75080	0.63275	570.324	18.21	0.57	0.00	0	501.00			
\$ / R	14.00	Put	On 13/03/2017	Foreign Exchange Future	397.32390	0.39732	366.25080	0.36625	397.324	18.21	0.43	0.00	0	11,320.00			
\$ / R	14.10	Put	On 13/03/2017	Foreign Exchange Future	447.39050	0.44739	413.56730	0.41357	447.391	18.30	0.46	0.00	0	46,000.00			
\$ / R	14.30	Call	On 13/03/2017	Foreign Exchange Future	433.97060	0.43397	485.66250	0.48566	433.971	18.62	0.48	0.00	0	200.00			
\$ / R	14.30	Put	On 13/03/2017	Foreign Exchange Future	560.97060	0.56097	519.16250	0.51916	560.971	18.62	0.52	0.00	0	30,000.00			
\$ / R	14.40	Call	On 13/03/2017	Foreign Exchange Future	396.09550	0.39610	444.86580	0.44487	396.096	18.80	0.45	0.00	0	7,300.00			
\$ / R	14.40	Put	On 13/03/2017	Foreign Exchange Future	623.09550	0.62310	578.36580	0.57837	623.096	18.80	0.55	0.00	0	29,152.00			
\$ / R	14.44	Call	On 13/03/2017	Foreign Exchange Future	381.78610	0.38179	429.40740	0.42941	381.786	18.87	0.43	0.00	0	100.00			
\$ / R	14.44	Put	On 13/03/2017	Foreign Exchange Future	648.78610	0.64879	602.90740	0.60291	648.786	18.87	0.57	0.00	0	100.00			
\$ / R	14.50	Call	On 13/03/2017	Foreign Exchange Future	361.18910	0.36119	407.10590	0.40711	361.189	18.98	0.42	0.00	0	750.00			
\$ / R	14.65	Put	On 13/03/2017	Foreign Exchange Future	791.04120	0.79104	739.32680	0.73933	791.041	19.25	0.63	0.00	0	100.00			
\$ / R	14.91	Call	On 13/03/2017	Foreign Exchange Future	245.83890	0.24584	280.78400	0.28078	245.839	19.73	0.31	0.00	0	1,000.00			
\$ / R	14.96	Call	On 13/03/2017	Foreign Exchange Future	234.58820	0.23459	268.19830	0.26820	234.588	19.83	0.30	0.00	0	3,000.00			
\$ / R	15.00	Call	On 13/03/2017	Foreign Exchange Future	225.95540	0.22596	258.58640	0.25859	225.955	19.91	0.29	0.00	0	506.00			
\$ / R	15.10	Call	On 13/03/2017	Foreign Exchange Future	205.72420	0.20572	236.00000	0.23600	205.724	20.10	0.27	0.00	0	7,300.00			
\$ / R	15.23	Put	On 13/03/2017	Foreign Exchange Future	1,239.10480	1.23910	1,173.01650	1.17302	1,239.105	20.36	0.76	0.00	0	90.00			

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	15.36	Put	1,348.22550	1.34823	1,279.49040	1.27949	1,348.225	20.61	0.78	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	144.12910	0.14413	166.64330	0.16664	144.129	20.85	0.20	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	141.46640	0.14147	163.62420	0.16362	141.466	20.89	0.19	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,643.70320	1.64370	1,569.84260	1.56984	1,643.703	21.23	0.84	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,679.25440	1.67925	1,604.76960	1.60477	1,679.254	21.30	0.84	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	105.90100	0.10590	124.00820	0.12401	105.901	21.40	0.15	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	87.24750	0.08725	102.60220	0.10260	87.248	21.73	0.13	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	70.59370	0.07059	83.36390	0.08336	70.594	22.09	0.11	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	54.06650	0.05407	64.13720	0.06414	54.066	22.54	0.08	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,619.75820	2.61976	2,534.39150	2.53439	2,619.758	22.95	0.93	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	33.94750	0.03395	40.51290	0.04051	33.948	23.36	0.05	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	25.16780	0.02517	30.62620	0.03063	25.168	23.79	0.04	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	8.84200	0.00884	11.75200	0.01175	8.842	25.28	0.02	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	8.72910	0.00873	11.65730	0.01166	8.729	25.28	0.02	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	4.18080	0.00418	6.09330	0.00609	4.181	25.28	0.01	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	2.49250	0.00249	3.74070	0.00374	2.493	25.28	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.12550	0.00013	0.22300	0.00022	0.126	25.28	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			14.17830	14.17830	14.32000	14.32000		18.60	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	237.19220	0.23719	0.00000	0.00000	237.192	17.87	0.28	241,177.44	60	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	190.00710	0.19001	0.00000	0.00000	190.007	20.81	0.23	192,477.60	60	60.00
\$ / R	On 31/03/2017	Any day expiry			14.22030	14.22030	14.31390	14.31390		18.64	0.00	314,501.00	22	1,583.00
\$ / R	On 11/04/2017	Any day expiry			14.24980	14.24980	14.34360	14.34360		18.74	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.25250	14.25250	14.34630	14.34630		18.75	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	429.94630	0.42995	402.66330	0.40266	429.946	18.41	0.40	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	72.06140	0.07206	83.91690	0.08392	72.061	23.07	0.09	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.25520	14.25520	14.34900	14.34900		18.77	0.00	0.00	0	0.00
\$ / R	On 18/04/2017	Any day expiry			14.26870	14.26870	14.36250	14.36250		18.72	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			14.27670	14.27670	14.37060	14.37060		18.84	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.28750	14.28750	14.38140	14.38140		18.82	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	267.41280	0.26741	0.00000	0.00000	267.413	17.97	0.28	238,039.38	60	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	380.75370	0.38075	356.32300	0.35632	380.754	18.24	0.35	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	521.50300	0.52150	490.24260	0.49024	521.503	18.59	0.43	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	360.72630	0.36073	400.84510	0.40085	360.726	19.97	0.35	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	231.92720	0.23193	0.00000	0.00000	231.927	21.01	0.24	207,043.32	60	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	114.69730	0.11470	131.88040	0.13188	114.697	22.34	0.13	0.00	0	1,000.00
\$ / R	On 26/05/2017	Any day expiry			14.37080	14.37080	14.48000	14.48000		18.97	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	306.44960	0.30645	0.00000	0.00000	306.450	18.05	0.28	240,657.60	60	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	266.07520	0.26608	0.00000	0.00000	266.075	21.21	0.24	211,118.40	60	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.43530	14.43530	14.52990	14.52990		19.06	0.00	0.00	0	202,441.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	126.24370	0.12624	118.44170	0.11844	126.244	17.46	0.13	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	185.84620	0.18585	176.74360	0.17674	185.846	17.66	0.18	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	457.10410	0.45710	431.08250	0.43108	457.104	18.29	0.34	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	474.85710	0.47486	448.01600	0.44802	474.857	18.34	0.35	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	535.16700	0.53517	505.64470	0.50564	535.167	18.50	0.38	0.00	0	69,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	589.28020	0.58928	557.46310	0.55746	589.280	18.64	0.41	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	599.41870	0.59942	567.17970	0.56718	599.419	18.66	0.41	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	625.16280	0.62516	591.87130	0.59187	625.163	18.73	0.42	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	651.46650	0.65147	617.12480	0.61712	651.467	18.79	0.43	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	705.74620	0.70575	669.29550	0.66930	705.746	18.91	0.45	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	738.30160	0.73830	792.85760	0.79286	738.302	19.12	0.51	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,048.34860	1.04835	1,001.82550	1.00183	1,048.349	19.61	0.56	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	446.15340	0.44615	486.25210	0.48625	446.153	20.29	0.35	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,486.79440	1.48679	1,431.04210	1.43104	1,486.794	20.42	0.67	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	361.67580	0.36168	397.21560	0.39722	361.676	20.81	0.29	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,706.37580	1.70638	1,647.31560	1.64732	1,706.376	20.81	0.71	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	348.04980	0.34805	382.80610	0.38281	348.050	20.90	0.29	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	346.14990	0.34615	380.79630	0.38080	346.150	20.92	0.28	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	319.67220	0.31967	353.81160	0.35381	319.672	21.08	0.27	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	301.77370	0.30177	334.74440	0.33474	301.774	21.19	0.25	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	284.89290	0.28489	316.72630	0.31673	284.893	21.30	0.24	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	275.23530	0.27524	306.40050	0.30640	275.235	21.36	0.23	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	210.39650	0.21040	236.75970	0.23676	210.397	21.87	0.19	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	103.99970	0.10400	120.28140	0.12028	104.000	23.84	0.10	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	84.89210	0.08489	99.53490	0.09953	84.892	24.66	0.08	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	42.68790	0.04269	53.42540	0.05343	42.688	24.90	0.04	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			14.45950	14.45950	14.57000	14.57000		19.09	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	339.02370	0.33902	0.00000	0.00000	339.024	18.04	0.28	240,842.10	60	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	299.96400	0.29996	0.00000	0.00000	299.964	21.31	0.25	215,577.72	60	60.00
\$ / R	On 12/07/2017	Any day expiry			14.49740	14.49740	14.59210	14.59210		19.13	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	533.25630	0.53326	505.01920	0.50502	533.256	18.46	0.36	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	144.37870	0.14438	163.83140	0.16383	144.379	23.39	0.12	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.52180	14.52180	14.61660	14.61660		19.14	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			14.53810	14.53810	14.65000	14.65000		19.18	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	365.30380	0.36530	0.00000	0.00000	365.304	18.07	0.27	240,318.60	60	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	320.87620	0.32088	0.00000	0.00000	320.876	21.51	0.24	214,476.00	60	60.00
\$ / R	On 29/08/2017	Any day expiry			14.62750	14.62750	14.73000	14.73000		19.24	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	390.39740	0.39040	0.00000	0.00000	390.397	18.07	0.27	238,802.76	60	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	345.82040	0.34582	0.00000	0.00000	345.820	21.70	0.24	214,851.78	60	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.68170	14.68170	14.77670	14.77670		19.25	0.00	0.00	0	5,842.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	182.47540	0.18248	175.57890	0.17558	182.475	17.19	0.15	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	246.10510	0.24611	235.78750	0.23579	246.105	17.54	0.19	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	369.87540	0.36988	354.43160	0.35443	369.875	17.99	0.25	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	497.32370	0.49732	475.76870	0.47577	497.324	18.23	0.31	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	501.30650	0.50131	479.56320	0.47956	501.307	18.24	0.31	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	711.23440	0.71123	680.31160	0.68031	711.234	18.69	0.39	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	763.14800	0.76315	730.66790	0.73067	763.148	18.81	0.41	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	844.46030	0.84446	809.64150	0.80964	844.460	18.98	0.43	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	468.31430	0.46831	506.51920	0.50652	468.314	21.18	0.30	0.00	0	960.00

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	16.80	Call	396.22550	0.39623	430.95610	0.43096	396.226	21.59	0.26	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	364.84780	0.36485	397.97180	0.39797	364.848	21.80	0.25	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	360.38870	0.36039	393.27120	0.39327	360.389	21.83	0.24	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	250.12190	0.25012	275.98680	0.27599	250.122	22.98	0.18	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.70610	14.70610	14.81000	14.81000		19.26	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	410.43130	0.41043	0.00000	0.00000	410.431	18.07	0.27	237,433.92	60	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	365.46580	0.36547	0.00000	0.00000	365.466	21.92	0.24	214,419.18	60	60.00
\$ / R	On 23/10/2017	Any day expiry			14.77480	14.77480	14.87080	14.87080		19.27	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.78530	14.78530	14.90000	14.90000		19.34	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	429.88270	0.42988	0.00000	0.00000	429.883	18.08	0.26	236,194.80	60	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	382.88180	0.38288	0.00000	0.00000	382.882	22.18	0.24	213,040.20	60	60.00
\$ / R	On 28/11/2017	Any day expiry			14.86970	14.86970	14.98000	14.98000		19.34	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	446.98800	0.44699	0.00000	0.00000	446.988	18.05	0.26	234,137.40	60	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	408.39790	0.40840	0.00000	0.00000	408.398	22.40	0.24	215,082.84	60	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.92250	14.92250	15.02080	15.02080		19.36	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	404.13050	0.40413	384.55680	0.38456	404.131	17.89	0.24	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	653.75580	0.65376	628.56970	0.62857	653.756	18.38	0.33	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	693.63570	0.69364	667.36080	0.66736	693.636	18.44	0.34	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	720.94890	0.72095	693.95240	0.69395	720.949	18.48	0.35	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	735.58640	0.73559	707.46330	0.70746	735.586	18.52	0.36	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	901.12290	0.90112	867.04370	0.86704	901.123	18.89	0.40	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	917.49260	0.91749	883.02000	0.88302	917.493	18.93	0.41	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	656.86360	0.65686	700.22440	0.70022	656.864	21.12	0.35	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	600.80400	0.60080	641.86800	0.64187	600.804	21.40	0.32	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	543.25140	0.54325	581.84020	0.58184	543.251	21.72	0.30	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	536.31440	0.53631	574.59990	0.57460	536.314	21.76	0.29	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	531.17890	0.53118	569.23740	0.56924	531.179	21.79	0.29	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	524.42690	0.52443	562.18180	0.56218	524.427	21.83	0.29	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	409.39870	0.40940	439.89090	0.43989	409.399	22.73	0.23	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.93300	14.93300	15.05000	15.05000		19.41	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	458.66420	0.45866	0.00000	0.00000	458.664	18.03	0.26	232,703.10	60	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	420.35840	0.42036	0.00000	0.00000	420.358	22.64	0.24	213,469.20	60	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.16750	15.16750	15.26680	15.26680		19.87	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.41320	15.41320	15.51310	15.51310		19.29	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	619.15200	0.61915	598.37200	0.59837	619.152	18.77	0.26	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.17300	14.17300	14.26650	14.26650		18.35	0.00	0.00	0	520.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.43530	14.43530	14.52990	14.52990		19.06	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.68170	14.68170	14.77670	14.77670		19.25	0.00	0.00	0	0.00
£ / R	On 06/01/2017	Any day expiry			17.19100	17.19100	17.37340	17.37340		22.13	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			17.28650	17.28650	17.46920	17.46920		20.59	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			17.38820	17.38820	17.57160	17.57160		20.11	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.43470	17.43470	17.61850	17.61850		20.17	0.00	871,735.00	50	44,174.00

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	870.52680		0.87053		985.88200	0.98588	870.527	19.58	0.63	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	318.38630		0.31839		371.04850	0.37105	318.386	21.79	0.30	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	225.21280		0.22521		264.28540	0.26429	225.213	22.56	0.22	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	50.02410		0.05002		60.65400	0.06065	50.024	24.67	0.06	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.49970		17.49970		17.68410	17.68410		20.18	0.00	0.00	0	89.00
£ / R	On 25/04/2017	Any day expiry			17.59560		17.59560		17.78090	17.78090		19.85	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.79900		17.79900		17.98610	17.98610		19.48	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.14710		18.14710		18.33560	18.33560		18.94	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.49410		18.49410		18.68720	18.68720		18.68	0.00	0.00	0	5,698.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12120		0.12120		0.12173	0.12173		16.76	0.00	0.00	0	320.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12403		0.12403		0.12457	0.12457		17.02	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12677		0.12677		0.12730	0.12730		22.87	0.00	0.00	0	0.00
€ / R	On 23/01/2017	Any day expiry			14.70780		14.70780		14.81280	14.81280		16.16	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.71530		14.71530		14.82040	14.82040		16.36	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.73760		14.73760		14.84220	14.84220		16.55	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.82130		14.82130		14.92590	14.92590		16.93	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.83520		14.83520		14.93990	14.93990		16.97	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.87950		14.87950		14.98440	14.98440		17.10	0.00	595,180.00	40	87,531.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	223.56410		0.22356		205.01940	0.20502	223.564	16.74	0.29	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	512.93000		0.51293		583.38770	0.58339	512.930	17.04	0.54	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	157.96490		0.15796		186.42240	0.18642	157.965	18.89	0.22	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	40.77820		0.04078		51.24870	0.05125	40.778	19.98	0.07	0.00	0	1,000.00
€ / R	On 15/03/2017	Any day expiry			14.88640		14.88640		14.99120	14.99120		17.15	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.94170		14.94170		15.04700	15.04700		17.29	0.00	0.00	0	7.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.22940		15.22940		15.33630	15.33630		17.72	0.00	304,588.00	20	79,737.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.56640		15.56640		15.67500	15.67500		17.91	0.00	0.00	0	1,156.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.90720		15.90720		16.01850	16.01850		18.08	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.15319		99.15319		99.13605	99.13605			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.30565		96.30565		96.28870	96.28870			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.14610		95.14610		95.12920	95.12920			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.29580		97.29580		97.27860	97.27860			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.99703		100.99703		100.97853	100.97853			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00271		100.00271		100.00270	100.00270			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61977		99.61977		99.61990	99.61990			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.65885		99.65885		99.65968	99.65968			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.92845		99.92845		99.93103	99.93103			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.95361		99.95361		99.95567	99.95567			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.25529		99.25529		99.25744	99.25744			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.94150		98.94150		98.94364	98.94364			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 21/09/2018	Interest Rate Swap	99.03261	99.03261	99.03261	99.03368	99.03368				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.56000	99.56000	99.56000	99.56000	99.56000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.19004	98.19004	98.19004	98.16978	98.16978				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.56553	97.56553	97.56553	97.54867	97.54867				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.90963	96.90963	96.90963	96.90010	96.90010				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.22984	97.22984	97.22984	97.22890	97.22890				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.51621	99.51621	99.51621	99.51944	99.51944				0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	510.95500	510.95500	510.95500	510.99000	510.99000				0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	520.81600	520.81600	520.81600	520.86000	520.86000				0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	531.18600	531.18600	531.18600	531.23100	531.23100				0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	589.37700	589.37700	589.37700	589.53900	589.53900				0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	600.75100	600.75100	600.75100	600.92600	600.92600				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	612.71200	612.71200	612.71200	612.89100	612.89100				0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	534.92200	534.92200	534.92200	535.17100	535.17100				0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future	545.24500	545.24500	545.24500	545.50800	545.50800				0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	556.10100	556.10100	556.10100	556.37000	556.37000				0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.19620	10.19620	10.19620	10.27910	10.27910			13.86	0.00	10,196.20	1	19,208.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.36200	10.36200	10.36200	10.44570	10.44570			14.25	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.51940	10.51940	10.51940	10.60370	10.60370			14.36	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.67280	10.67280	10.67280	10.76000	10.76000			14.47	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.51930	10.51930	10.51930	10.57830	10.57830			15.93	0.00	0.00	0	69.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.72630	10.72630	10.72630	10.78590	10.78590			16.43	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.92230	10.92230	10.92230	10.98180	10.98180			15.98	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.89210	13.89210	13.89210	13.99010	13.99010			17.57	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.23730	14.23730	14.23730	14.33730	14.33730			18.48	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.57070	14.57070	14.57070	14.67370	14.67370			18.91	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.00730	2.00730	2.00730	2.02350	2.02350			17.36	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.02250	2.02250	2.02250	2.03910	2.03910			17.91	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.04030	2.04030	2.04030	2.05650	2.05650			18.08	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.00460	2.00460	2.00460	2.01870	2.01870			17.31	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.05280	2.05280	2.05280	2.06700	2.06700			17.76	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.60388	78.98463		10.59474	79.04226				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.68693	76.71506		10.67728	76.77508				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.76368	78.24267		10.75369	78.30400				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	10.73664	83.08440		10.72744	83.15074				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.81936	80.42503		10.80967	80.49393				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.89490	82.02672		10.88487	82.09716				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	532.83500	532.83500		533.08600	533.08600				0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI	543.11800	543.11800		543.38300	543.38300				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	553.93200	553.93200		554.20300	554.20300				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.82660	1.82660		1.83790	1.83790			18.24	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.85970	1.85970		1.87070	1.87070			18.41	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.88970	1.88970		1.90130	1.90130			18.65	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	127.10906	127.10906		127.12127	127.12127				0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	129.56955	129.56955		129.58405	129.58405				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.82324	130.82324		130.83831	130.83831				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	105.80888	105.80888		105.81869	105.81869				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	106.81715	106.81715		106.82898	106.82898				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	108.95008	108.95008		108.96220	108.96220				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	130.63483	130.63483		130.64726	130.64726				0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	133.16369	133.16369		133.17837	133.17837				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 03/08/2017	Bond Future		134.32239	134.32239		134.33776	134.33776			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		132.74523	132.74523		132.75770	132.75770			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future		133.78555	133.78555		133.80063	133.80063			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		136.45718	136.45718		136.47262	136.47262			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future		139.25902	139.25902		139.27230	139.27230			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future		141.95457	141.95457		141.97023	141.97023			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		143.12652	143.12652		143.14261	143.14261			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2017	Index Future		247.38000	247.38000		247.40300	247.40300			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future		252.16900	252.16900		252.19700	252.19700			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		257.20500	257.20500		257.23300	257.23300			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		671.76200	671.76200		671.82400	671.82400			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		0.13660	0.13660		0.13720	0.13720			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.13660	0.13660		0.13720	0.13720			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.13680	0.13680		0.13760	0.13760			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.76800	9.76800		9.83150	9.83150		15.45	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.91910	9.91910		9.98360	9.98360		15.94	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		10.06120	10.06120		10.12650	10.12650		15.83	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.31120	1.31120		1.31490	1.31490			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.33310	1.33310		1.33670	1.33670			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.35000	1.35000		1.35350	1.35350			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future		1.23010	1.23010		1.23500	1.23500			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 19/06/2017	Foreign Exchange Future			1.23300		1.23300		1.23790	1.23790			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.23600		1.23600		1.24080	1.24080			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.04980		1.04980		1.05030	1.05030			0.00	0.00	0	12.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.05500		1.05500		1.05550	1.05550			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06030		1.06030		1.06080	1.06080			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.98778		111.12148		8.98328	111.15242		9.26	0.00	0.00	0	116,807.00
R186	On 02/02/2017	Bond Future	8.00	Call	24.64000		0.02464		27.34000	0.02734	24.640	8.94	0.02	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	167.62000		0.16762		178.51000	0.17851	167.620	9.06	0.11	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	217.40000		0.21740		230.29000	0.23029	217.400	9.08	0.13	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	423.13000		0.42313		442.32000	0.44232	423.130	9.13	0.22	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	454.63000		0.45463		474.60000	0.47460	454.630	9.14	0.23	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,819.56000		1.81956	1,817.68000	1.81768	1,819.560	9.22	0.59	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,698.77000		1.69877	1,697.82000	1.69782	1,698.770	9.23	0.56	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,508.98000		1.50898	1,509.46000	1.50946	1,508.980	9.24	0.52	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,268.27000		1.26827	1,270.47000	1.27047	1,268.270	9.27	0.47	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,029.27000		1.02927	1,033.04000	1.03304	1,029.270	9.32	0.41	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	420.90000		0.42090	426.74000	0.42674	420.900	9.49	0.21	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	300.49000		0.30049	306.02000	0.30602	300.490	9.55	0.16	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			9.03602		113.26564	9.03108	113.29889			9.03	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.07567		110.21585	9.07049	110.24998			9.30	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future			295.00528		295.00528	295.03297	295.03297				0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			300.71561		300.71561	300.74846	300.74846				0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.81667		299.81667	299.85075	299.85075				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			242.87337		242.87337	242.89622	242.89622				0.00	0.00	0	36,370.00
R202	On 04/05/2017	Bond Future			247.57445		247.57445	247.60174	247.60174				0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			248.85127		248.85127	248.87916	248.87916				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			8.70564		98.99048	8.70120	99.01049			6.62	0.00	0.00	0	19,260.00
R2023	On 04/05/2017	Bond Future			8.75153		96.96821	8.74649	96.99017			6.63	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.78597		98.89896	8.78061	98.92151			6.36	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.79855		103.55142	7.79372	103.55421			0.62	0.00	0.00	0	27,216.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R203	On 04/05/2017	Bond Future		7.67101	101.37656		7.65823	101.38101		0.40	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2017	Bond Future		9.40886	89.71707		9.40440	89.74768			0.00	0.00	0	34,064.00
R2030	On 04/05/2017	Bond Future		9.46289	91.44845		9.45807	91.48105			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.51161	89.26218		9.50659	89.29564			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		9.55513	92.59114		9.55579	92.58631		12.69	0.00	0.00	0	19,889.00
R2032	On 04/05/2017	Bond Future		9.60852	90.21874		9.60900	90.21527		13.02	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.65510	92.01524		9.65556	92.01195		12.86	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future		9.65088	97.33811		9.64142	97.41427			0.00	0.00	0	7,194.00
R2035	On 04/05/2017	Bond Future		9.70243	94.71311		9.69248	94.79230			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.74796	96.59905		9.73768	96.67998			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		9.70896	89.58172		9.69944	89.65810		14.79	0.00	0.00	0	45,256.00
R2037	On 04/05/2017	Bond Future		9.76320	91.31051		9.75322	91.38971		14.55	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.81297	88.87110		9.80265	88.95213		15.08	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		7.99819	101.04284		7.99353	101.05079		1.95	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future		8.03235	102.99250		8.02583	103.00222		1.72	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		8.02578	101.00120		8.01785	101.01130		1.60	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future		9.71330	93.65695		9.70377	93.73938		15.45	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.76599	95.46439		9.75600	95.54990		15.20	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.81428	92.85724		9.80397	92.94459		15.76	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.71235	91.02374		9.70280	91.10742		16.16	0.00	0.00	0	20,531.00
R2044	On 04/05/2017	Bond Future		9.76283	92.78034		9.75284	92.86703		15.91	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.80900	90.24492		9.79869	90.33356		16.49	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		9.69304	94.64212		9.68351	94.72772		15.99	0.00	0.00	0	74,008.00
R2048	On 04/05/2017	Bond Future		9.73885	92.02858		9.72889	92.11725		16.51	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.77920	93.86101		9.76894	93.95161		16.34	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
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			8.20850		97.99581		8.20907	97.99437		3.18	0.00	0.00	0	74,783.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,774.90000		1.77490		1,774.95000	1.77495	1,774.900	3.31	0.95	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.25604		99.88676		8.25599	99.88688		2.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.28151		98.23148		8.28137	98.23178		2.88	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	785.62000		0.78562		787.72000	0.78772	785.620	2.87	0.47	0.00	0	51.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.36749		96.83043		8.36809	96.82843		4.53	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future			8.40863		95.29597		8.40879	95.29547		4.40	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.43345		97.19354		8.43357	97.19318		4.24	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.59207		73.17192		9.58252	73.23617		14.69	0.00	0.00	0	66,512.00
R209	On 04/05/2017	Bond Future			9.63882		71.43307		9.62882	71.49974		15.15	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.67944		72.85551		9.66914	72.92363		15.08	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future			185.80496		185.80496		185.82244	185.82244			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			187.08378		187.08378		187.10450	187.10450			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.81947		190.81947		190.84108	190.84108			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future			146.04177		146.04177		146.05574	146.05574			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			148.86871		148.86871		148.88538	148.88538			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.80953		149.80953		149.82674	149.82674			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			9.42415		84.41122		9.41971	84.44084		12.40	0.00	0.00	0	50,655.00

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 04/05/2017	Bond Future		9.47152	82.48817		9.46674	82.51967		12.74	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future		9.51242	84.13057		9.50746	84.16289		12.63	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		9.64738	73.62237		9.63784	73.68955		15.44	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future		9.69176	71.74485		9.68179	71.81450		15.92	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future		9.73065	73.17340		9.72039	73.24455		15.82	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future		23,368.95000	23,368.95000		23,537.54000	23,537.54000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future		9.79960	9.79960		9.84220	9.84220		14.54	0.00	0.00	0	36.00
SGD / R	On 19/06/2017	Foreign Exchange Future		9.98080	9.98080		10.02230	10.02230		15.03	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future		3.97010	3.97010		3.99590	3.99590		16.88	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future		3.94940	3.94940		3.97750	3.97750		17.20	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.38460	1.38460		1.39370	1.39370			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future		1.32270	1.32270		1.34040	1.34040			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.27200	1.27200		1.28090	1.28090			0.00	0.00	0	0.00

Total for Derivatives : **132,172,189.20** **10,384** **3,076,801.00**

Grand Total: **132,172,189.20** **10,384** **3,076,801.00**