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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 22/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 28/11/2016	Any day expiry	14.13550	14.13550		14.24850	14.24850		21.45	0.00	0.00	0	6,290.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.10350	0.00010	0.000	27.06	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	16.06990	0.01607	12.07140	0.01207	16.070	25.41	0.08	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.06230	0.00006	0.03730	0.00004	0.062	68.99	0.00	0	400.00
\$ / R	On 30/11/2016	Any day expiry			14.14110	14.14110	14.25310	14.25310		21.54	0.00	0	78.00
\$ / R	On 05/12/2016	Any day expiry			14.15480	14.15480	14.26720	14.26720		22.40	0.00	0	0.00
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	478.58850	0.47859	578.44490	0.57844	478.588	20.88	0.78	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry			14.15750	14.15750	14.27010	14.27010		22.24	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	169.11670	0.16912	139.01570	0.13902	169.117	21.79	0.39	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	170.55280	0.17055	227.25140	0.22725	170.553	22.93	0.39	0	7,000.00
\$ / R	On 09/12/2016	Any day expiry			14.16570	14.16570	14.27900	14.27900		21.92	0.00	0	0.00
\$ / R	On 09/12/2016	Any day expiry	14.11	Put	238.83840	0.23884	201.44590	0.20145	238.838	21.84	0.46	0	30,000.00
\$ / R	On 12/12/2016	Any day expiry			14.17380	14.17380	14.28790	14.28790		21.21	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	682.14080	0.68214	606.76530	0.60677	682.141	23.20	0.76	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			14.17650	14.17650	14.29080	14.29080		21.32	0.00	0	275.00
\$ / R	On 14/12/2016	Any day expiry			14.17920	14.17920	14.29380	14.29380		21.26	0.00	0	251.00

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 15/12/2016	Any day expiry		14.18200	14.18200		14.29670	14.29670		22.51	0.00	0.00	0	1,777.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.19280	14.19280		14.30850	14.30850		21.80	0.00	841,235,641.60	59,272	405,878.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	2.51290	0.00251	2.27900	0.00228	2.513	28.03	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	8.60780	0.00861	6.77250	0.00677	8.608	22.88	0.03	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	11.27300	0.01127	8.63500	0.00864	11.273	21.84	0.03	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	22.17880	0.02218	16.72470	0.01672	22.179	21.28	0.06	0.00	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	40.30310	0.04030	32.71330	0.03271	40.303	21.02	0.10	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	907.37890	0.90738	1,014.17030	1.01417	907.379	20.88	0.87	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	54.57890	0.05458	45.67030	0.04567	54.579	20.88	0.13	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	55.93610	0.05594	46.91180	0.04691	55.936	20.87	0.13	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	63.14210	0.06314	53.52690	0.05353	63.142	20.81	0.15	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	76.22660	0.07623	65.61160	0.06561	76.227	20.72	0.17	0.00	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	79.81750	0.07982	68.94020	0.06894	79.818	20.70	0.18	25,418,277.00	10,000	37,386.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	623.20750	0.62321	720.02870	0.72003	623.208	21.01	0.74	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	130.40750	0.13041	111.52870	0.11153	130.408	21.01	0.26	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	145.85460	0.14585	125.06820	0.12507	145.855	21.09	0.28	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	152.36250	0.15236	130.78700	0.13079	152.363	21.12	0.29	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.85	Put	180.30520	0.18031	0.00000	0.00000	180.305	21.25	0.33	92,213,827.20	20,000	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.90	Put	199.34510	0.19935	172.29850	0.17230	199.345	21.33	0.35	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	433.90670	0.43391	517.99830	0.51800	433.907	21.48	0.60	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	241.10670	0.24111	209.49830	0.20950	241.107	21.48	0.40	0.00	0	88,710.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	406.63440	0.40663	488.34970	0.48835	406.634	21.56	0.58	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	390.86030	0.39086	471.12490	0.47112	390.860	21.61	0.57	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	385.70130	0.38570	465.47830	0.46548	385.701	21.63	0.56	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	287.78950	0.28779	251.37720	0.25138	287.790	21.64	0.44	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	297.71360	0.29771	260.31750	0.26032	297.714	21.67	0.45	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.14	Put	307.83210	0.30783	0.00000	0.00000	307.832	21.70	0.46	65,577,738.60	10,000	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.15	Put	312.96310	0.31296	274.07750	0.27408	312.963	21.72	0.47	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	341.44650	0.34145	416.76020	0.41676	341.447	21.77	0.52	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	332.14110	0.33214	406.44900	0.40645	332.141	21.80	0.51	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	339.34110	0.33934	297.94900	0.29795	339.341	21.80	0.49	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	310.83880	0.31084	381.48010	0.38148	310.839	21.95	0.49	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	368.03880	0.36804	322.98010	0.32298	368.039	21.95	0.52	0.00	0	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	397.89510	0.39790	349.16140	0.34916	397.895	22.10	0.54	0.00	0	3,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	416.34840	0.41635	366.06750	0.36607	416.348	22.20	0.55	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	275.38780	0.27539	340.29190	0.34029	275.388	22.23	0.44	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	253.73090	0.25373	315.56890	0.31557	253.731	22.41	0.42	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	494.03220	0.49403	437.65090	0.43765	494.032	22.56	0.60	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	220.93670	0.22094	277.77550	0.27778	220.937	22.71	0.38	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	528.13670	0.52814	469.27550	0.46928	528.137	22.71	0.62	0.00	0	32,849.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	535.07380	0.53507	475.72160	0.47572	535.074	22.74	0.63	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	191.98080	0.19198	244.00050	0.24400	191.981	23.02	0.34	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	621.19150	0.62119	556.10810	0.55611	621.192	23.11	0.67	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	643.50800	0.64351	577.04260	0.57704	643.508	23.20	0.69	0.00	0	20,000.00

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 19/12/2016	Foreign Exchange Future	14.69	Call	168.92110	0.16892	216.79540	0.21680	168.921	23.29	0.30	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	673.72320	0.67372	605.44860	0.60545	673.723	23.32	0.70	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	751.42990	0.75143	678.81190	0.67881	751.430	23.63	0.73	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	140.12160	0.14012	182.36800	0.18237	140.122	23.69	0.26	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	132.23630	0.13224	172.84200	0.17284	132.236	23.81	0.25	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	107.35100	0.10735	143.06780	0.14307	107.351	24.19	0.21	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	914.55100	0.91455	834.56780	0.83457	914.551	24.19	0.79	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	92.23680	0.09224	124.48870	0.12449	92.237	24.46	0.18	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	79.16450	0.07916	108.21270	0.10821	79.164	24.72	0.16	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,086.36450	1.08636	999.71270	0.99971	1,086.364	24.72	0.84	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,095.16000	1.09516	1,008.20250	1.00820	1,095.160	24.74	0.84	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	70.00890	0.07001	96.68300	0.09668	70.009	24.93	0.15	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	58.17580	0.05818	81.59160	0.08159	58.176	25.24	0.12	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,265.37580	1.26538	1,173.09160	1.17309	1,265.376	25.24	0.88	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	51.40120	0.05140	72.84000	0.07284	51.401	25.45	0.11	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,357.03260	1.35703	1,262.30050	1.26230	1,357.033	25.50	0.89	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,421.90870	1.42191	1,325.59930	1.32560	1,421.909	25.68	0.90	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,524.99410	1.52499	1,426.32400	1.42632	1,524.994	25.98	0.92	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,638.71520	1.63872	1,537.48050	1.53748	1,638.715	26.32	0.93	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	29.22400	0.02922	42.58550	0.04259	29.224	26.46	0.07	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	33.32790	0.02333	33.79500	0.03380	23.328	26.88	0.05	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,830.52790	1.83053	1,725.29500	1.72530	1,830.528	26.88	0.95	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	19.79900	0.01980	28.50020	0.02850	19.799	27.19	0.05	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	14.74090	0.01474	20.88230	0.02088	14.741	27.76	0.04	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,347.91660	2.34792	2,236.32040	2.23632	2,347.917	28.38	0.97	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	10.41360	0.01041	14.36560	0.01437	10.414	28.43	0.03	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,505.73460	2.50573	2,393.05090	2.39305	2,505.735	28.83	0.98	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	7.62750	0.00763	10.19970	0.01020	7.628	29.05	0.02	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	6.28120	0.00628	8.20810	0.00821	6.281	29.45	0.02	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	5.86490	0.00586	7.59690	0.00760	5.865	29.59	0.01	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	5.55340	0.00555	7.14160	0.00714	5.553	29.70	0.01	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	4.61020	0.00461	5.12180	0.00512	4.610	32.08	0.01	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	4.46690	0.00447	4.91660	0.00492	4.467	32.80	0.01	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	4.28880	0.00429	4.65920	0.00466	4.289	33.86	0.01	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	4.25900	0.00426	4.61580	0.00462	4.259	34.05	0.01	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	4.00650	0.00401	4.24100	0.00424	4.006	36.10	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	3.96790	0.00397	4.18190	0.00418	3.968	36.49	0.01	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	3.94380	0.00394	4.14470	0.00414	3.944	36.75	0.01	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	3.93220	0.00393	4.12680	0.00413	3.932	36.89	0.01	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	1.89480	0.00189	2.42350	0.00242	1.895	39.06	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	1.63990	0.00164	2.10340	0.00210	1.640	39.06	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	1.58780	0.00159	2.03790	0.00204	1.588	39.06	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	1.24460	0.00124	1.60490	0.00160	1.245	39.06	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	1.05640	0.00106	1.36650	0.00137	1.056	39.06	0.00	0.00	0	10,303.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.45700	0.00046	0.60030	0.00060	0.457	39.06	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.41250	0.00041	0.54280	0.00054	0.413	39.06	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.32420	0.00032	0.42850	0.00043	0.324	39.06	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.25870	0.00026	0.34330	0.00034	0.259	39.06	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.22500	0.00023	0.29930	0.00030	0.225	39.06	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.17590	0.00018	0.23490	0.00023	0.176	39.06	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.15820	0.00016	0.21170	0.00021	0.158	39.06	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.05980	0.00006	0.08140	0.00008	0.060	39.06	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.03200	0.00003	0.04390	0.00004	0.032	39.06	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.02860	0.00003	0.03930	0.00004	0.029	39.06	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.19830	14.19830	14.31440	14.31440		21.71	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.22030	14.22030	14.33760	14.33760		20.96	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.23820	14.23820	14.35490	14.35490		20.68	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			14.25910	14.25910	14.37510	14.37510		20.41	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			14.26510	14.26510	14.38090	14.38090		20.39	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	284.92640	0.28493	251.42420	0.25142	284.926	19.96	0.37	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	59.26220	0.05926	78.07870	0.07808	59.262	24.78	0.10	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			14.27700	14.27700	14.39240	14.39240		20.26	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			14.28000	14.28000	14.39530	14.39530		20.26	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	455.31870	0.45532	525.27420	0.52527	455.319	20.23	0.52	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			14.28600	14.28600	14.40110	14.40110		20.25	0.00	821,535.30	57	169.00
\$ / R	On 23/01/2017	Any day expiry			14.29490	14.29490	14.40980	14.40980		20.08	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.30090	14.30090	14.41560	14.41560		20.14	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	377.23410	0.37723	342.40730	0.34241	377.234	19.86	0.42	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	111.60110	0.11160	139.12650	0.13913	111.601	23.77	0.16	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.30640	14.30640	14.42140	14.42140		20.19	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	254.28440	0.25428	229.12270	0.22912	254.284	19.48	0.32	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	447.58770	0.44759	516.36390	0.51636	447.588	20.44	0.48	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.31750	14.31750	14.43310	14.43310		20.13	0.00	0.00	0	3,189.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	415.76880	0.41577	380.65540	0.38066	415.769	19.91	0.43	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	262.12550	0.26213	311.48550	0.31149	262.125	21.82	0.31	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			14.36440	14.36440	14.48260	14.48260		20.28	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	543.04810	0.54305	506.89030	0.50689	543.048	20.23	0.47	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	341.97440	0.34197	400.66740	0.40067	341.974	21.63	0.35	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			14.39200	14.39200	14.51140	14.51140		20.25	0.00	0.00	0	2,105.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.43080	14.43080	14.55070	14.55070		20.29	0.00	2,071,252,724.00	143,530	173,357.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	39.15970	0.03916	31.37590	0.03138	39.160	19.83	0.06	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	60.42470	0.06042	52.66590	0.05267	60.425	19.46	0.08	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	117.54900	0.11755	112.69350	0.11269	117.549	18.85	0.15	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	235.26080	0.23526	221.72000	0.22172	235.261	19.12	0.25	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	1,030.06920	1.03007	1,132.38120	1.13238	1,030.069	19.23	0.71	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	468.79610	0.46880	439.94360	0.43994	468.796	19.77	0.39	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	701.46430	0.70146	787.01560	0.78702	701.464	20.07	0.55	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	570.66430	0.57066	536.31560	0.53632	570.664	20.07	0.45	0.00	0	30,000.00

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 13/03/2017	Foreign Exchange Future	14.40	Put	625.53480	0.62553	588.36950	0.58837	625.535	20.22	0.47	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	614.23680	0.61424	693.62580	0.69363	614.237	20.38	0.51	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	775.59940	0.77560	730.28570	0.73029	775.599	20.65	0.53	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	440.96580	0.44097	0.00000	0.00000	440.966	21.28	0.39	2,823,667.50	500	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,177.84640	1.17785	1,116.22370	1.11622	1,177.846	21.71	0.65	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,277.02290	1.27702	1,211.81810	1.21182	1,277.023	21.96	0.68	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	321.71370	0.32171	373.49550	0.37350	321.714	22.19	0.30	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,548.33740	1.54834	1,475.17980	1.47518	1,548.337	22.62	0.73	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,581.27440	1.58127	1,507.24560	1.50725	1,581.274	22.70	0.74	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	261.84110	0.26184	306.43070	0.30643	261.841	22.81	0.26	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	198.57090	0.19857	235.88450	0.23588	198.571	23.52	0.20	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	165.19350	0.16519	0.00000	0.00000	165.193	23.96	0.17	2,464,605.00	1,000	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,459.69200	2.45969	2,368.73340	2.36873	2,459.692	24.36	0.85	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	119.79500	0.11979	145.44380	0.14544	119.795	24.76	0.13	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	98.70880	0.09871	120.79710	0.12080	98.709	25.25	0.11	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	58.69860	0.05870	76.71970	0.07672	58.699	27.81	0.06	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	58.45800	0.05846	76.46480	0.07646	58.458	27.83	0.06	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	43.27190	0.04327	61.56740	0.06157	43.272	28.66	0.05	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	31.87290	0.03187	46.54470	0.04654	31.873	28.66	0.04	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	5.57840	0.00558	9.47190	0.00947	5.578	28.66	0.01	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.48060	14.48060	14.60120	14.60120		20.34	0.00	0.00	0	1,176.00
\$ / R	On 11/04/2017	Any day expiry			14.51100	14.51100	14.63210	14.63210		20.28	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.51380	14.51380	14.63490	14.63490		20.27	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	442.37210	0.44237	416.91810	0.41692	442.372	19.51	0.35	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	176.15520	0.17616	207.38030	0.20738	176.155	24.23	0.16	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.51650	14.51650	14.63770	14.63770		20.28	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.53870	14.53870	14.66020	14.66020		20.31	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.54970	14.54970	14.67140	14.67140		20.27	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	393.75030	0.39375	374.20700	0.37421	393.750	19.24	0.31	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	526.07850	0.52608	497.60840	0.49761	526.078	19.65	0.38	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	577.29130	0.57729	647.27590	0.64728	577.291	21.05	0.43	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	242.98240	0.24298	281.50750	0.28151	242.982	23.53	0.21	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.70270	14.70270	14.82590	14.82590		20.28	0.00	176,432.40	12	158,145.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	462.28500	0.46228	441.44290	0.44144	462.285	19.21	0.31	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	477.96740	0.47797	456.52160	0.45652	477.967	19.24	0.32	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	583.50010	0.58350	553.78250	0.55378	583.500	19.50	0.36	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	617.20740	0.61721	586.17540	0.58618	617.207	19.59	0.38	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	641.90000	0.64190	609.91620	0.60992	641.900	19.66	0.38	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	692.79420	0.69279	658.90630	0.65891	692.794	19.79	0.40	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	986.54230	0.98654	1,072.58510	1.07259	986.542	20.02	0.57	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,013.17600	1.01318	968.40860	0.96841	1,013.176	20.54	0.50	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	654.34200	0.65434	0.00000	0.00000	654.342	21.22	0.42	30,819,015.00	5,000	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,422.83060	1.42283	1,365.69410	1.36569	1,422.831	21.36	0.60	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	552.61010	0.55261	612.87930	0.61288	552.610	21.77	0.36	0.00	0	2,280.00

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 19/06/2017	Foreign Exchange Future	15.78	Put	1,629.91010		1.62991	1,566.97930	1.56698	1,629.910	21.77	0.64	0.00	0	3,155.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	535.88520		0.53589	594.88070	0.59488	535.885	21.88	0.36	0.00	0	3,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	533.54250		0.53354	592.35950	0.59236	533.543	21.89	0.35	0.00	0	30,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	501.92060		0.50192	558.26110	0.55826	501.921	22.10	0.34	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	480.63470		0.48063	535.25160	0.53525	480.635	22.25	0.32	0.00	0	1,400.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	447.74190		0.44774	500.64420	0.50064	447.742	22.46	0.31	0.00	0	2,850.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	363.67770		0.36368	409.85520	0.40986	363.678	23.04	0.26	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	209.88210		0.20988	236.90320	0.23690	209.882	25.15	0.16	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	181.53160		0.18153	205.39090	0.20539	181.532	26.11	0.13	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	117.12490		0.11712	141.78560	0.14179	117.125	26.97	0.09	0.00	0	3,155.00	
\$ / R	On 12/07/2017	Any day expiry			14.76720		14.76720	14.89040	14.89040		20.31	0.00	0.00	0	0.00	
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	530.87220		0.53087	507.41780	0.50742	530.872	19.29	0.33	0.00	0	1,000.00	
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	263.55810		0.26356	292.83390	0.29283	263.558	24.60	0.18	0.00	0	1,000.00	
\$ / R	On 21/07/2017	Any day expiry			14.79240		14.79240	14.91570	14.91570		20.36	0.00	0.00	0	70.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			14.95730		14.95730	15.08240	15.08240		20.36	0.00	0.00	0	4,400.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	191.67180		0.19167	181.22610	0.18123	191.672	17.89	0.14	0.00	0	2,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	253.40590		0.25341	238.56040	0.23856	253.406	18.23	0.18	0.00	0	10,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	375.96710		0.37597	352.66730	0.35267	375.967	18.77	0.23	0.00	0	500.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	499.01460		0.49901	473.38610	0.47339	499.015	19.06	0.28	0.00	0	2,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	502.80110		0.50280	477.05500	0.47706	502.801	19.06	0.28	0.00	0	960.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	695.98840		0.69599	664.19640	0.66420	695.988	19.41	0.35	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	745.51070		0.74551	709.58590	0.70959	745.511	19.54	0.37	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	823.03360		0.82303	783.83780	0.78384	823.034	19.73	0.39	0.00	0	150.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	659.94530		0.65995	716.30090	0.71630	659.945	22.12	0.36	0.00	0	960.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	575.32320		0.57532	627.34590	0.62735	575.323	22.58	0.32	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	537.70370		0.53770	587.27490	0.58727	537.704	22.81	0.30	0.00	0	650.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	532.31940		0.53232	581.53190	0.58153	532.319	22.85	0.30	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	389.87300		0.38987	427.81870	0.42782	389.873	23.99	0.23	0.00	0	10,000.00	
\$ / R	On 23/10/2017	Any day expiry			15.05490		15.05490	15.18220	15.18220		20.40	0.00	0.00	0	334.00	
\$ / R	On 18/12/2017	Foreign Exchange Future			15.21260		15.21260	15.34290	15.34290		20.60	0.00	0.00	0	670.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	407.23280		0.40723	385.23170	0.38523	407.233	18.64	0.22	0.00	0	52,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	653.99260		0.65399	622.75350	0.62275	653.993	19.29	0.30	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	885.63970		0.88564	847.37140	0.84737	885.640	19.74	0.37	0.00	0	2,055.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	901.31410		0.90131	862.02960	0.86203	901.314	19.78	0.37	0.00	0	22,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	870.51550		0.87052	932.83160	0.93283	870.516	22.04	0.40	0.00	0	52,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	806.60850		0.80661	865.99790	0.86600	806.609	22.34	0.37	0.00	0	22,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	717.96980		0.71797	772.83910	0.77284	717.970	22.79	0.34	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	577.85660		0.57786	624.71650	0.62472	577.857	23.68	0.28	0.00	0	2,055.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			15.47320		15.47320	15.60600	15.60600		21.08	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			15.73390		15.73390	15.86900	15.86900		21.44	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	624.99420		0.62499	595.87500	0.59587	624.994	19.64	0.24	0.00	0	70,530.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.19280		14.19280	14.30850	14.30850		21.80	0.00	156,120.80	11	444.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.43080		14.43080	14.55070	14.55070		20.29	0.00	0.00	0	91.00	

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 MAXI	On 19/06/2017	Foreign Exchange Future			14.70270		14.70270		14.82590	14.82590		20.28	0.00	0.00	0	55.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.95730		14.95730		15.08240	15.08240		20.36	0.00	0.00	0	0.00
£ / R	On 02/12/2016	Any day expiry			17.58890		17.58890		17.79320	17.79320		23.44	0.00	0.00	0	35.00
£ / R	On 15/12/2016	Any day expiry			17.63520		17.63520		17.84370	17.84370		21.23	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.64960		17.64960		17.85940	17.85940		20.73	0.00	15,037,459.20	852	44,459.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	13.76060		0.01376		11.06610	0.01107	13.761	21.40	0.03	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	969.87850		0.96988	1,158.82470	1.15882	969.879	19.55	0.84	0.00	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	80.27850		0.08028	59.42470	0.05942	80.279	19.55	0.16	0.00	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	173.72640		0.17373	123.51670	0.12352	173.726	20.04	0.28	0.00	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	584.02740		0.58403	730.80530	0.73081	584.027	20.27	0.65	0.00	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	234.42740		0.23443	171.40530	0.17141	234.427	20.27	0.35	0.00	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	484.98280		0.48498	378.03190	0.37803	484.983	21.08	0.55	0.00	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	264.77550		0.26478	350.87900	0.35088	264.775	21.55	0.38	0.00	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	615.17550		0.61518	491.47900	0.49148	615.176	21.55	0.62	0.00	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	43.19510		0.04320	63.73910	0.06374	43.195	24.38	0.08	0.00	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,765.37520		3.76538	3,556.74470	3.55674	3,765.375	30.17	0.99	0.00	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.56920		0.00057	0.92570	0.00093	0.569	38.63	0.00	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			17.83160		17.83160	18.04170	18.04170		20.16	0.00	0.00	0.00	0	12.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.98850		17.98850	18.20440	18.20440		19.90	0.00	0.00	0.00	0	9,144.00
£ / R	On 25/04/2017	Any day expiry			18.15620		18.15620	18.37430	18.37430		19.55	0.00	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.36840		18.36840	18.58820	18.58820		19.18	0.00	0.00	0.00	0	19,992.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.72650		18.72650	18.94970	18.94970		18.81	0.00	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.09050		19.09050	19.32210	19.32210		18.59	0.00	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.12787		0.12787	0.12896	0.12896		27.94	0.00	0.00	0.00	0	11,025.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13063		0.13063	0.13174	0.13174		23.87	0.00	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13373		0.13373	0.13488	0.13488		23.21	0.00	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.13670		0.13670	0.13785	0.13785		23.44	0.00	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry			15.01560		15.01560	15.12420	15.12420		22.04	0.00	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.01900		15.01900	15.13270	15.13270		20.18	0.00	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.08850		15.08850	15.20460	15.20460		20.54	0.00	0.00	12,131,154.00	804	58,748.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	40.58900		0.04059	61.65040	0.06165	40.589	24.04	0.09	0.00	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,833.81710		1.83382	1,729.88330	1.72988	1,833.817	25.19	0.95	0.00	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.10470		0.00010	0.12630	0.00013	0.105	38.94	0.00	0.00	0.00	0	2,961.00
€ / R	On 31/01/2017	Any day expiry			15.07490		15.07490	15.18730	15.18730		18.87	0.00	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			15.35060		15.35060	15.47100	15.47100		19.32	0.00	0.00	0.00	0	2,000.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.41310		15.41310	15.53400	15.53400		19.27	0.00	0.00	2,774,358.00	180	29,887.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	202.55670		0.20256	189.63990	0.18964	202.557	18.45	0.22	0.00	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	973.73350		0.97373	1,070.22380	1.07022	973.734	18.65	0.67	0.00	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	442.35990		0.44236	505.89550	0.50590	442.360	20.18	0.39	0.00	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	203.34900		0.20335	240.04570	0.24005	203.349	22.07	0.20	0.00	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.78030		15.78030	15.90380	15.90380		19.32	0.00	0.00	236,704.50	15	77,442.00

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		16.12970	16.12970		16.25420	16.25420		19.40	0.00	0.00	0	19.00
€ / R	On 18/12/2017	Foreign Exchange Future		16.47940	16.47940		16.60810	16.60810		19.66	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		99.92364	99.92364		99.78938	99.78938			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		97.09449	97.09449		96.95913	96.95913			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		95.94583	95.94583		95.81058	95.81058			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		98.08531	98.08531		97.95195	97.95195			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		101.76334	101.76334		101.63137	101.63137			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.06870	100.06870		100.06869	100.06869			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.01193	100.01193		100.01355	100.01355			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.64719	99.64719		99.65195	99.65195			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.71777	99.71777		99.73028	99.73028			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		100.03698	100.03698		100.06149	100.06149			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.06027	100.06027		100.08436	100.08436			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.39472	99.39472		99.42878	99.42878			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		99.11783	99.11783		99.16140	99.16140			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		99.24284	99.24284		99.29655	99.29655			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.80000	99.80000		99.86000	99.86000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		98.82506	98.82506		98.79979	98.79979			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		98.23893	98.23893		98.20305	98.20305			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		97.61825	97.61825		97.57568	97.57568			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		97.96817	97.96817		97.91997	97.91997			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		100.26823	100.26823		100.21286	100.21286			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future		510.96300	510.96300		511.07200	511.07200			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future		520.91500	520.91500		521.02600	521.02600			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		531.39100	531.39100		531.50700	531.50700			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future		589.27500	589.27500		589.27500	589.27500			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future		600.75200	600.75200		600.75200	600.75200			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		612.83400	612.83400		612.83700	612.83700			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		534.69800	534.69800		534.92700	534.92700			0.00	0.00	0	751.00
ALBI	On 04/05/2017	Index Future		545.11200	545.11200		545.34600	545.34600			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		556.07500	556.07500		556.31700	556.31700			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.49540	10.49540		10.52080	10.52080		16.11	0.00	703,191.80	67	11,221.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.64940	10.64940		10.67660	10.67660		15.06	0.00	0.00	0	10,610.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.82630	10.82630		10.85490	10.85490		15.22	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.99380	10.99380		11.02180	11.02180		15.73	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.16250	11.16250		11.19310	11.19310		16.14	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
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.59800	10.59800	10.59800	10.66480	10.66480			17.99	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.78680	10.78680	10.78680	10.85640	10.85640			16.97	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.00200	11.00200	11.00200	11.07260	11.07260			16.89	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	11.20490	11.20490	11.20490	11.27510	11.27510			16.93	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	362.25810	362.25810	362.25810	308.72530	308.72530				0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.06190	14.06190	14.06190	14.18410	14.18410			20.71	0.00	0.00	0	1,945.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.38260	14.38260	14.38260	14.50930	14.50930			19.64	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.74710	14.74710	14.74710	14.87670	14.87670			19.93	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	15.09490	15.09490	15.09490	15.22580	15.22580			20.25	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.05100	2.05100	2.05100	2.06840	2.06840			19.53	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.07210	2.07210	2.07210	2.08940	2.08940			17.99	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.09780	2.09780	2.09780	2.11480	2.11480			18.24	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.12220	2.12220	2.12220	2.13910	2.13910			18.83	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.04540	2.04540	2.04540	2.06290	2.06290			19.84	0.00	8,961,870.00	435	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.03630	2.03630	2.03630	2.05150	2.05150			18.68	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.07960	2.07960	2.07960	2.09520	2.09520			17.60	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.12970	2.12970	2.12970	2.14610	2.14610			18.03	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
ES18A	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.63803	78.76989	10.63803	10.62867	78.82865				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.71993	76.51037	10.71993	10.71024	76.57039				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.79516	78.04992	10.79516	10.78509	78.11150				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	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
ES42	On 02/02/2017	Bond Future		10.75345	82.96344		10.74404	83.03112			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.83460	80.31688		10.82487	80.38590			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.90823	81.93327		10.89812	82.00413			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		532.54200	532.54200		532.77200	532.77200			0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI		542.91400	542.91400		543.14900	543.14900			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		553.83300	553.83300		554.07600	554.07600			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.83030	1.83030		1.84500	1.84500		21.49	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.86240	1.86240		1.87750	1.87750		19.70	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.89780	1.89780		1.91280	1.91280		19.79	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.93070	1.93070		1.94550	1.94550		20.07	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		128.86975	128.86975		128.89399	128.89399			0.00	0.00	0	3,255.00
I2025	On 04/05/2017	Bond Future		131.38799	131.38799		131.41279	131.41279			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		132.70612	132.70612		132.73197	132.73197			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		107.84322	107.84322		107.86281	107.86281			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future		108.91121	108.91121		108.93142	108.93142			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		111.10839	111.10839		111.12949	111.12949			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		134.06898	134.06898		134.09418	134.09418			0.00	0.00	0	22,835.00
I2038	On 04/05/2017	Bond Future		136.68886	136.68886		136.71462	136.71462			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		137.94742	137.94742		137.97417	137.97417			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		133.82844	133.82844		133.85281	133.85281			0.00	0.00	0	18,352.00
I2046	On 04/05/2017	Bond Future		134.91538	134.91538		134.94050	134.94050			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		137.63724	137.63724		137.66364	137.66364			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		142.12435	142.12435		142.15061	142.15061			0.00	0.00	0	24,754.00
I2050	On 04/05/2017	Bond Future		144.90171	144.90171		144.92852	144.92852			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		146.16311	146.16311		146.19145	146.19145			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		251.36100	251.36100		251.40800	251.40800			0.00	0.00	0	1,070.00
IGOV	On 04/05/2017	Index Future		256.27200	256.27200		256.32000	256.32000			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		261.44100	261.44100		261.49100	261.49100			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
ILBI	On 02/02/2017	Index Future	681.50700		681.50700		681.61900	681.61900			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	694.75200		694.75200		694.86700	694.86700			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	708.42700		708.42700		708.54500	708.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.41000		92.59000		7.38000	92.62000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.42000		92.58000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.45000		92.55000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.46000		92.54000		7.41000	92.59000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.61000		92.39000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.67000		92.33000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.73000		92.27000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.77000		92.23000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.85000		92.15000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.88000		92.12000		7.88000	92.12000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13870		0.13870		0.13970	0.13970			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13930		0.13930		0.13950	0.13950			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13900		0.13900		0.13960	0.13960			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13960		0.13960		0.14070	0.14070			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.01560		10.01560		10.09390	10.09390		17.42	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.15410		10.15410		10.23520	10.23520		16.46	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	10.31410		10.31410		10.39600	10.39600		16.63	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	10.46340		10.46340		10.54650	10.54650		17.11	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.31520		1.31520		1.31920	1.31920			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.33420		1.33420		1.33830	1.33830			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.34910		1.34910		1.35360	1.35360			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.36250		1.36250		1.36670	1.36670			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future	1.24360		1.24360		1.24820	1.24820			0.00	1,750,988.80	1,408	1,408.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future	1.24650		1.24650		1.25110	1.25110			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future	1.24930		1.24930		1.25380	1.25380			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future	1.25200		1.25200		1.25640	1.25640			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future	1.06310		1.06310		1.06260	1.06260			0.00	53,155.00	50	52.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future	1.06810		1.06810		1.06760	1.06760			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future	1.07330		1.07330		1.07270	1.07270			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future	1.07840		1.07840		1.07770	1.07770			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.99184		111.09357		8.99232	111.09027		9.19	0.00	71,099,884.80	640	115,684.00

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
R186	On 02/02/2017	Bond Future	8.00	Call	116.04000		0.11604		119.59000	0.11959	116.040	8.95	0.06	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	408.47000		0.40847		415.84000	0.41584	408.470	9.07	0.17	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	487.04000		0.48704		495.06000	0.49506	487.040	9.09	0.20	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	770.57000		0.77057		780.18000	0.78018	770.570	9.14	0.28	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	810.30000		0.81030		820.07000	0.82007	810.300	9.15	0.29	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,281.45000		2.28145		2,295.77000	2.29577	2,281.450	9.26	0.56	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,165.98000		2.16598		2,180.33000	2.18033	2,165.980	9.28	0.55	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,982.46000		1.98246		1,996.84000	1.99684	1,982.460	9.31	0.52	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,744.11000		1.74411		1,758.39000	1.75839	1,744.110	9.35	0.48	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,497.63000		1.49763		1,511.65000	1.51165	1,497.630	9.40	0.43	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	799.26000		0.79926		810.99000	0.81099	799.260	9.58	0.27	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	635.67000		0.63567		646.34000	0.64634	635.670	9.64	0.23	0.00	0	13,550.00
R186	On 04/05/2017	Bond Future			9.03719		113.25777		9.03767	113.25454		8.98	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.07336		110.23107		9.07378	110.22830		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			298.92513		298.92513		298.98174	298.98174			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			304.76617		304.76617		304.82429	304.82429			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			304.01528		304.01528		304.07584	304.07584			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			248.06495		248.06495		248.11120	248.11120			0.00	0.00	0	36,619.00
R202	On 04/05/2017	Bond Future			252.91222		252.91222		252.95944	252.95944			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			254.34981		254.34981		254.39927	254.39927			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			8.68551		99.08121		8.68079	99.10250		6.55	0.00	0.00	0	16,460.00
R2023	On 04/05/2017	Bond Future			8.72622		97.07855		8.72123	97.10032		6.55	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.75444		99.03172		8.74904	99.05448		6.23	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			7.75406		103.57713		7.74006	103.58523		0.61	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future			7.54229		101.42148		7.51841	101.42981		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			9.39842		89.78874		9.38865	89.85587			0.00	611,820,474.36	6,814	30,695.00
R2030	On 04/05/2017	Bond Future			9.44962		91.53824		9.43951	91.60674			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.49502		89.37283		9.48448	89.44322			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

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
R2032	On 02/02/2017	Bond Future		9.51532	92.88323		9.51073	92.91699		12.59	0.00	0.00	0	18,016.00
R2032	On 04/05/2017	Bond Future		9.56509	90.53335		9.56034	90.56785		12.91	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.60762	92.35511		9.60266	92.39072		12.61	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		9.65798	97.28102		9.64830	97.35887			0.00	0.00	0	5,957.00
R2035	On 04/05/2017	Bond Future		9.70755	94.67240		9.69756	94.75186			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.75072	96.57734		9.74036	96.65887			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		9.71424	89.53940		9.70964	89.57627		14.71	0.00	0.00	0	45,061.00
R2037	On 04/05/2017	Bond Future		9.76654	91.28402		9.76180	91.32161		14.46	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.81398	88.86317		9.80904	88.90194		14.82	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		7.94693	101.13033		7.93581	101.14932		1.91	0.00	0.00	0	30,219.00
R204	On 04/05/2017	Bond Future		7.96000	103.10044		7.94695	103.11993		1.75	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.92284	101.13245		7.90688	101.15282		1.58	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future		9.74365	93.39524		9.73905	93.43483		15.38	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.79521	95.21501		9.79046	95.25547		15.11	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.84203	92.62279		9.83708	92.66454		15.51	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		9.74188	90.76581		9.73726	90.80608		16.08	0.00	0.00	0	20,659.00
R2044	On 04/05/2017	Bond Future		9.79126	92.53438		9.78650	92.57548		15.81	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.83601	90.01342		9.83106	90.05577		16.24	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		9.72332	94.37111		9.71361	94.45786		15.92	0.00	0.00	0	65,316.00
R2048	On 04/05/2017	Bond Future		9.76809	91.76916		9.75808	91.85782		16.40	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.80708	93.61565		9.79674	93.70651		16.07	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		8.20841	97.99603		8.19788	98.02262		3.11	0.00	7,937,678.43	81	86,261.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,826.02000	1.82602	1,851.60000	1.85160	1,826.020	3.29	0.89	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.24813	99.90520		8.23647	99.93240		2.95	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		8.26300	98.27101		8.24979	98.29924		2.84	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	865.96000	0.86596	881.38000	0.88138	865.960	2.88	0.48	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207/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	8.40697		96.69927		8.40209	96.71547		4.47	0.00	0.00	0	33,544.00
R208	On 04/05/2017	Bond Future	8.44544		95.17991		8.44017	95.19652		4.43	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future	8.46647		97.09501		8.46063	97.11243		4.20	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	9.60097		73.11212		9.59122	73.17763		14.63	0.00	0.00	0	62,108.00
R209	On 04/05/2017	Bond Future	9.64598		71.38539		9.63595	71.45219		15.08	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future	9.68454		72.82182		9.67417	72.89035		14.84	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	188.54837		188.54837		188.58302	188.58302			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future	189.91636		189.91636		189.95186	189.95186			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future	193.74784		193.74784		193.78503	193.78503			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	147.25948		147.25948		147.28693	147.28693			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	150.13715		150.13715		150.16522	150.16522			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	151.13574		151.13574		151.16513	151.16513			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	9.41938		84.44304		9.40965	84.50800		12.34	0.00	0.00	0	51,184.00
R213	On 04/05/2017	Bond Future	9.46430		82.53576		9.45424	82.60215		12.68	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.50232		84.19639		9.49188	84.26450		12.43	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	9.67194		73.44989		9.66733	73.48221		15.37	0.00	0.00	0	34,384.00
R214	On 04/05/2017	Bond Future	9.71510		71.58223		9.71036	71.61520		15.86	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
R214	On 03/08/2017	Bond Future	9.75246		73.02254		9.74754	73.05653		15.61	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 19/12/2016	Foreign Exchange Future	23,786.26000	23,786.26000		23,985.67000	23,985.67000				0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	24,204.77000	24,204.77000		24,409.11000	24,409.11000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.95630	9.95630		10.05320	10.05320			17.28	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.12420	10.12420		10.22370	10.22370			16.19	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	10.31430	10.31430		10.41700	10.41700			16.40	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.17990	4.17990		4.22720	4.22720			17.08	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.16550	4.16550		4.21410	4.21410			16.15	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	4.14360	4.14360		4.19430	4.19430			16.18	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.42600	1.42600		1.44840	1.44840				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.37970	1.37970		1.40260	1.40260				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.32730	1.32730		1.34750	1.34750				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.27170	1.27170		1.29070	1.29070				0.00	0.00	0	0.00

**Total for Derivatives :** **3,865,466,503.29**    **260,728**    **4,385,560.00**

**Grand Total:** **3,865,466,503.29**    **260,728**    **4,385,560.00**