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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 28/11/2016

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	13.81050	13.81050		14.18620	14.18620		24.91	0.00	62,340,597.00	4,514	0.00	
\$ / R	On 30/11/2016	Any day expiry	13.81310	13.81310		14.18620	14.18620		22.12	0.00	0.00	0	78.00	
\$ / R	On 05/12/2016	Any day expiry	13.82360	13.82360		14.19970	14.19970		22.04	0.00	0.00	0	0.00	
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	208.51850	0.20852	494.17150	0.49417	208.518	22.21	0.57	0.00	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry			13.82630	13.82630	14.20240	14.20240		22.19	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	286.32860	0.28633	113.65090	0.11365	286.329	22.73	0.64	0.00	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	38.14830	0.03815	138.76150	0.13876	38.148	24.00	0.15	0.00	0	7,000.00
\$ / R	On 09/12/2016	Any day expiry			13.83440	13.83440	14.21080	14.21080		22.09	0.00	0.00	0	0.00
\$ / R	On 09/12/2016	Any day expiry	14.11	Put	385.43450	0.38543	182.52990	0.18253	385.434	22.82	0.68	0.00	0	30,000.00
\$ / R	On 12/12/2016	Any day expiry			13.84250	13.84250	14.21910	14.21910		21.24	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	938.47620	0.93848	619.36080	0.61936	938.476	24.77	0.90	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			13.84520	13.84520	14.22190	14.22190		21.12	0.00	0.00	0	275.00
\$ / R	On 14/12/2016	Any day expiry			13.84800	13.84800	14.22470	14.22470		20.99	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			13.85070	13.85070	14.22750	14.22750		22.43	0.00	0.00	0	1,777.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.86160	13.86160	14.23860	14.23860		21.38	0.00	845,266,506.40	60,979	417,228.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	2.07270	0.00207	1.88210	0.00188	2.073	27.58	0.01	0.00	0	250.00

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	12.59	Put	11.95750	0.01196		7.57530	0.00758	11.958	23.00	0.04	0.00	0	2,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	12.75	Put	17.97020	0.01797		10.19580	0.01020	17.970	22.28	0.06	0.00	0	25,850.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.00	Put	33.46910	0.03347		18.38670	0.01839	33.469	21.17	0.10	4,944,947.76	3,600	166,585.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.22	Put	60.03260	0.06003		32.26530	0.03227	60.033	20.58	0.16	0.00	0	725.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.34	Call	607.07800	0.60708		941.84650	0.94185	607.078	20.73	0.79	0.00	0	2,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.34	Put	85.47800	0.08548		43.24650	0.04325	85.478	20.73	0.21	0.00	0	7,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.35	Put	87.90330	0.08790		44.29530	0.04430	87.903	20.75	0.22	0.00	0	4,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.40	Put	100.77020	0.10077		49.87920	0.04988	100.770	20.81	0.24	0.00	0	3,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.48	Put	124.02560	0.12403		60.09150	0.06009	124.026	20.91	0.28	0.00	0	9,347.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.50	Put	130.37020	0.13037		62.91000	0.06291	130.370	20.94	0.29	72,861,861.96	18,000	55,386.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Call	367.63960	0.36764		643.30770	0.64331	367.640	21.19	0.60	0.00	0	500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Put	206.03960	0.20604		104.70770	0.10471	206.040	21.19	0.40	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.75	Put	228.50760	0.22851		118.36510	0.11837	228.508	21.26	0.43	0.00	0	12,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.77	Put	237.89750	0.23790		124.15710	0.12416	237.898	21.28	0.44	0.00	0	19,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.85	Put	277.73450	0.27773		149.26560	0.14927	277.735	21.38	0.48	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.90	Put	305.68990	0.30569		166.56750	0.16657	305.690	21.54	0.51	0.00	0	250.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Call	227.28530	0.22729		443.57750	0.44358	227.285	21.85	0.44	0.00	0	23,025.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Put	365.68530	0.36569		204.97750	0.20498	365.685	21.85	0.56	0.00	0	88,710.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.05	Call	209.23330	0.20923		414.71150	0.41471	209.233	22.01	0.41	0.00	0	300.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.08	Call	198.99470	0.19899		398.01300	0.39801	198.995	22.10	0.39	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.09	Call	195.67830	0.19568		392.54880	0.39255	195.678	22.13	0.39	0.00	0	1,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.10	Put	430.81060	0.43081		248.53770	0.24854	430.811	22.16	0.62	0.00	0	2,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.12	Put	444.41350	0.44441		257.87030	0.25787	444.413	22.23	0.63	0.00	0	800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.14	Put	458.20210	0.45820		267.40770	0.26741	458.202	22.29	0.64	0.00	0	10,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.15	Put	465.16390	0.46516		272.25420	0.27225	465.164	22.32	0.64	0.00	0	150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.18	Call	167.91750	0.16792		345.70160	0.34570	167.918	22.41	0.35	0.00	0	4,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Call	162.23700	0.16224		335.85400	0.33585	162.237	22.48	0.34	0.00	0	500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Put	500.63700	0.50064		297.25400	0.29725	500.637	22.48	0.66	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Call	148.77260	0.14877		312.12320	0.31212	148.773	22.63	0.31	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Put	537.17260	0.53717		323.52320	0.32352	537.173	22.63	0.69	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.30	Put	574.71320	0.57471		352.08770	0.35209	574.713	22.79	0.71	0.00	0	3,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.34	Call	127.03100	0.12703		274.41910	0.27442	127.031	22.91	0.28	0.00	0	1,400.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.40	Call	114.18180	0.11418		251.43950	0.25144	114.182	23.10	0.25	0.00	0	26,120.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.45	Put	692.79640	0.69280		444.94790	0.44495	692.796	23.26	0.76	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Call	95.39230	0.09539		216.75380	0.21675	95.392	23.41	0.22	0.00	0	1,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Put	733.79230	0.73379		478.15380	0.47815	733.792	23.41	0.78	0.00	0	32,849.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.51	Put	742.08040	0.74208		484.92370	0.48492	742.080	23.44	0.78	0.00	0	1,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.60	Call	78.71650	0.07872		186.28590	0.18629	78.716	23.64	0.19	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.63	Put	842.42550	0.84243		569.31360	0.56931	842.426	23.68	0.82	0.00	0	5,700.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.66	Put	867.97940	0.86798		591.27780	0.59128	867.979	23.72	0.83	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.69	Call	65.36840	0.06537		162.16730	0.16217	65.368	23.76	0.16	0.00	0	7,150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	902.41440	0.90241		621.06880	0.62107	902.414	23.77	0.84	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	990.18110	0.99018		697.93200	0.69793	990.181	23.91	0.87	0.00	0	56,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.82	Call	49.59920	0.04960		132.28980	0.13229	49.599	23.93	0.13	0.00	0	8,756.00

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	14.86	Call	45.48120	0.04548	124.16760	0.12417	45.481	23.99	0.12	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	33.37480	0.03337	98.70850	0.09871	33.375	24.18	0.09	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,171.77480	1.17177	860.10850	0.86011	1,171.775	24.18	0.91	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	26.60740	0.02661	82.93850	0.08294	26.607	24.31	0.08	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,359.52070	1.35952	1,030.87600	1.03088	1,359.521	24.45	0.94	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,369.03390	1.36903	1,039.64600	1.03965	1,369.034	24.46	0.94	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	14.84280	0.01484	48.35680	0.04836	14.843	25.28	0.04	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,553.24280	1.55324	1,209.75680	1.20976	1,553.243	25.28	0.96	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	13.14260	0.01314	41.71900	0.04172	13.143	25.69	0.04	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,651.15460	1.65115	1,301.59830	1.30160	1,651.155	25.79	0.96	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,719.89980	1.71990	1,366.67620	1.36668	1,719.900	26.15	0.97	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,828.21530	1.82822	1,470.07600	1.47008	1,828.215	26.71	0.97	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,946.70760	1.94671	1,585.21270	1.58521	1,946.708	27.33	0.98	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	7.76420	0.00776	22.13910	0.02214	7.764	27.59	0.02	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	6.37910	0.00638	17.86250	0.01786	6.379	28.35	0.02	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,144.77910	2.14478	1,779.26250	1.77926	2,144.779	28.35	0.98	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	5.55640	0.00556	15.32140	0.01532	5.556	28.92	0.02	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	4.37880	0.00438	11.69390	0.01169	4.379	29.94	0.01	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,671.83230	2.67183	2,300.20540	2.30021	2,671.832	31.07	0.99	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	3.36030	0.00336	8.58720	0.00859	3.360	31.17	0.01	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,831.55240	2.83155	2,458.62830	2.45863	2,831.552	32.20	0.99	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	3.12760	0.00313	6.56770	0.00657	3.128	32.89	0.01	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	3.09640	0.00310	5.57880	0.00558	3.096	34.09	0.01	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	3.08870	0.00309	5.27020	0.00527	3.089	34.52	0.01	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	3.08380	0.00308	5.03840	0.00504	3.084	34.86	0.01	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	3.08480	0.00308	4.21520	0.00422	3.085	38.21	0.01	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	3.09910	0.00310	4.13100	0.00413	3.099	39.16	0.01	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	3.12940	0.00313	4.03130	0.00403	3.129	40.53	0.01	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	3.13630	0.00314	4.01530	0.00402	3.136	40.79	0.01	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	3.22440	0.00322	3.89220	0.00389	3.224	43.45	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	2.92360	0.00292	3.87630	0.00388	2.924	43.45	0.01	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	2.73800	0.00274	3.86710	0.00387	2.738	43.45	0.01	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	2.64940	0.00265	3.86270	0.00386	2.649	43.45	0.01	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.71470	0.00071	2.26560	0.00227	0.715	43.45	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.61000	0.00061	1.96710	0.00197	0.610	43.45	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.58880	0.00059	1.90600	0.00191	0.589	43.45	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.45080	0.00045	1.50210	0.00150	0.451	43.45	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.37670	0.00038	1.27960	0.00128	0.377	43.45	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.15060	0.00015	0.56390	0.00056	0.151	43.45	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.13470	0.00013	0.51010	0.00051	0.135	43.45	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.10350	0.00010	0.40300	0.00040	0.103	43.45	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.08090	0.00008	0.32320	0.00032	0.081	43.45	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.06950	0.00007	0.28190	0.00028	0.070	43.45	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.05310	0.00005	0.22160	0.00022	0.053	43.45	0.00	0.00	0	10,000.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.04730	0.00005	0.19970	0.00020	0.047	43.45	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.01640	0.00002	0.07720	0.00008	0.016	43.45	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00830	0.00001	0.04180	0.00004	0.008	43.45	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00740	0.00001	0.03750	0.00004	0.007	43.45	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.86700	13.86700	14.24420	14.24420		21.21	0.00	0.00	0	720.00
\$ / R	On 21/12/2016	Any day expiry	13.50	Put	137.97180	0.13797	69.41270	0.06941	137.972	20.77	0.29	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	147.87090	0.14787	306.49610	0.30650	147.871	22.60	0.30	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	41.10870	0.04111	110.15700	0.11016	41.109	24.30	0.10	0.00	0	20,000.00
\$ / R	On 28/12/2016	Any day expiry			13.88600	13.88600	13.94990	13.94990		20.42	0.00	51,823,878.50	3,715	1,776.00
\$ / R	On 29/12/2016	Any day expiry			13.88880	13.88880	14.26650	14.26650		20.39	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			13.90540	13.90540	14.28390	14.28390		20.02	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			13.92490	13.92490	14.30420	14.30420		19.81	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			13.93050	13.93050	14.31000	14.31000		19.92	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	403.06640	0.40307	257.80860	0.25781	403.066	19.92	0.49	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	24.30010	0.02430	55.22980	0.05523	24.300	24.75	0.05	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			13.94160	13.94160	14.32160	14.32160		19.70	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			13.94440	13.94440	14.32450	14.32450		19.71	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	285.22500	0.28523	464.93480	0.46493	285.225	20.56	0.39	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			13.95000	13.95000	14.33030	14.33030		19.72	0.00	0.00	0	169.00
\$ / R	On 23/01/2017	Any day expiry			13.95840	13.95840	14.33900	14.33900		19.56	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			13.96390	13.96390	14.34480	14.34480		19.58	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	516.36170	0.51636	346.06600	0.34607	516.362	19.95	0.53	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	58.52870	0.05853	106.49300	0.10649	58.529	24.04	0.10	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			13.96950	13.96950	14.35060	14.35060		19.59	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	356.11220	0.35611	229.00150	0.22900	356.112	19.40	0.42	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	286.48960	0.28649	452.37020	0.45237	286.490	20.68	0.37	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			13.98060	13.98060	14.36200	14.36200		19.56	0.00	266,712.50	19	3,189.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	559.78410	0.55978	381.45640	0.38146	559.784	20.02	0.54	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	159.38800	0.15939	258.61670	0.25862	159.388	22.16	0.22	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			14.02530	14.02530	14.40890	14.40890		19.92	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	705.86100	0.70586	501.43990	0.50144	705.861	20.50	0.57	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	227.77490	0.22777	336.29550	0.33630	227.775	22.04	0.27	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			14.05160	14.05160	14.43650	14.43650		19.85	0.00	0.00	0	2,730.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.08930	14.08930	14.47550	14.47550		19.92	0.00	41,013,952.30	2,911	173,269.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	48.46080	0.04846	31.99630	0.03200	48.461	19.09	0.07	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	76.76390	0.07676	50.94750	0.05095	76.764	18.78	0.11	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	162.54930	0.16255	103.51940	0.10352	162.549	18.71	0.20	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	229.18150	0.22918	149.32190	0.14932	229.182	18.82	0.25	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	315.18710	0.31519	210.34120	0.21034	315.187	19.03	0.32	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	789.74780	0.78975	1,045.71590	1.04572	789.748	19.32	0.63	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	605.73730	0.60574	430.45330	0.43045	605.737	19.92	0.48	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	516.61320	0.51661	704.30240	0.70430	516.613	20.30	0.47	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	727.31320	0.72731	528.80240	0.52880	727.313	20.30	0.53	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	791.84080	0.79184	582.06130	0.58206	791.841	20.49	0.56	0.00	0	45,132.00

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	14.44	Call	467.61660	0.46762	639.60700	0.63961	467.617	20.57	0.43	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	818.31660	0.81832	604.10700	0.60411	818.317	20.57	0.57	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	448.01110	0.44801	613.45260	0.61345	448.011	20.68	0.42	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	963.14330	0.96314	728.46020	0.72846	963.143	20.97	0.61	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	313.85050	0.31385	435.60490	0.43560	313.850	21.66	0.32	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,407.80650	1.40781	1,126.16770	1.12617	1,407.806	22.12	0.72	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,514.72480	1.51472	1,224.65970	1.22466	1,514.725	22.39	0.75	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	224.63030	0.22463	313.59390	0.31359	224.630	22.63	0.24	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,802.64490	1.80264	1,494.92360	1.49492	1,802.645	23.01	0.79	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,837.23900	1.83724	1,527.78200	1.52778	1,837.239	23.08	0.80	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	178.72780	0.17873	252.94750	0.25295	178.728	23.18	0.20	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	132.98200	0.13298	190.03480	0.19003	132.982	23.89	0.15	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	109.66540	0.10967	156.96460	0.15696	109.665	24.37	0.13	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,753.34460	2.75334	2,407.14890	2.40715	2,753.345	24.79	0.89	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	79.64070	0.07964	112.40180	0.11240	79.641	25.30	0.09	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	68.31170	0.06831	91.91910	0.09192	68.312	26.10	0.08	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	41.03230	0.04103	54.19800	0.05420	41.032	28.76	0.05	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	40.68840	0.04069	53.97710	0.05398	40.688	28.76	0.05	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	25.18500	0.02519	40.73170	0.04073	25.185	28.76	0.03	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	18.02730	0.01803	29.74790	0.02975	18.027	28.76	0.02	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	2.69340	0.00269	4.94360	0.00494	2.693	28.76	0.00	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.13780	14.13780	14.52570	14.52570		20.00	0.00	326,163.00	23	1,365.00
\$ / R	On 11/04/2017	Any day expiry			14.16750	14.16750	14.55640	14.55640		19.94	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.17020	14.17020	14.55920	14.55920		19.94	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	565.84730	0.56585	407.78890	0.40779	565.847	19.66	0.42	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	123.91400	0.12391	168.00180	0.16800	123.914	24.62	0.13	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.17290	14.17290	14.56190	14.56190		19.95	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.19440	14.19440	14.58430	14.58430		19.99	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.20520	14.20520	14.59540	14.59540		19.95	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	505.13610	0.50514	362.53000	0.36253	505.136	19.38	0.38	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	660.21950	0.66022	488.30180	0.48830	660.219	19.81	0.45	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	438.17810	0.43818	573.17750	0.57318	438.178	21.37	0.36	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	175.52860	0.17553	234.55880	0.23456	175.529	23.86	0.16	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.35360	14.35360	14.74880	14.74880		19.93	0.00	15,889,435.20	1,107	180,812.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	569.64520	0.56965	429.62090	0.42962	569.645	19.21	0.37	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	589.07000	0.58907	444.66950	0.44467	589.070	19.26	0.38	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	712.76420	0.71276	545.00410	0.54500	712.764	19.59	0.42	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	751.08280	0.75108	577.66750	0.57767	751.083	19.69	0.44	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	779.05980	0.77906	601.62700	0.60163	779.060	19.76	0.45	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	836.48350	0.83648	651.10390	0.65110	836.484	19.90	0.47	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	792.27990	0.79228	988.66740	0.98867	792.280	20.14	0.50	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,192.53630	1.19254	964.88600	0.96489	1,192.536	20.69	0.56	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	515.56180	0.51556	648.56540	0.64857	515.562	21.46	0.36	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,638.62690	1.63863	1,370.14110	1.37014	1,638.627	21.61	0.65	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	432.99790	0.43300	544.81710	0.54482	432.998	22.05	0.31	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,859.39790	1.85940	1,576.01710	1.57602	1,859.398	22.05	0.69	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	418.96930	0.41897	527.84290	0.52784	418.969	22.14	0.30	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	416.97980	0.41698	525.46740	0.52547	416.980	22.16	0.30	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	390.15190	0.39015	493.41990	0.49342	390.152	22.33	0.28	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	372.14750	0.37215	471.86860	0.47187	372.148	22.46	0.27	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	345.20840	0.34521	439.48470	0.43948	345.208	22.67	0.26	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	277.89410	0.27789	354.37510	0.35438	277.894	23.26	0.21	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	165.86340	0.16586	199.15800	0.19916	165.863	25.76	0.13	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	144.29940	0.14430	171.03500	0.17104	144.299	26.76	0.11	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	79.71910	0.07972	111.75580	0.11176	79.719	26.76	0.07	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.41570	14.41570	14.81290	14.81290		19.90	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	644.91590	0.64492	495.91250	0.49591	644.916	19.29	0.39	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	207.93530	0.20794	251.71960	0.25172	207.935	25.04	0.15	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.44000	14.44000	14.83800	14.83800		19.93	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.59730	14.59730	15.00330	15.00330		19.80	0.00	72,986.50	5	4,400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	242.08910	0.24209	170.74830	0.17075	242.089	17.85	0.18	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	313.73570	0.31374	228.42440	0.22842	313.736	18.15	0.21	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	447.73220	0.44773	344.39320	0.34439	447.732	18.50	0.27	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	586.07360	0.58607	463.22160	0.46322	586.074	18.75	0.33	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	590.35080	0.59035	466.85140	0.46685	590.351	18.76	0.33	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	817.32820	0.81733	652.52840	0.65253	817.328	19.30	0.41	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	872.23210	0.87223	699.82050	0.69982	872.232	19.43	0.42	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	957.76970	0.95777	775.42360	0.77542	957.770	19.63	0.45	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	525.34260	0.52534	646.28540	0.64629	525.343	22.06	0.31	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	454.81600	0.45482	561.17990	0.56118	454.816	22.53	0.28	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	423.81100	0.42381	523.28360	0.52328	423.811	22.76	0.26	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	419.38430	0.41938	517.86280	0.51786	419.384	22.80	0.26	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	312.05640	0.31206	374.11140	0.37411	312.056	24.19	0.20	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.68780	14.68780	15.10230	15.10230		19.81	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.83580	14.83580	15.26120	15.26120		19.96	0.00	0.00	0	670.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	479.69700	0.47970	372.28450	0.37228	479.697	18.42	0.26	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	749.16730	0.74917	610.54730	0.61055	749.167	18.96	0.35	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	791.79220	0.79179	647.97040	0.64797	791.792	19.03	0.36	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	822.06550	0.82207	673.61500	0.67362	822.066	19.10	0.37	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	837.53490	0.83753	686.64620	0.68665	837.535	19.14	0.37	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,011.25640	1.01126	834.21580	0.83422	1,011.256	19.53	0.42	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,028.34310	1.02834	849.53250	0.84953	1,028.343	19.56	0.42	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	708.01490	0.70801	855.03610	0.85504	708.015	21.86	0.35	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	653.41090	0.65341	790.90660	0.79091	653.411	22.16	0.33	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	597.03120	0.59703	723.61380	0.72361	597.031	22.50	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	590.20980	0.59021	715.45250	0.71545	590.210	22.54	0.30	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	585.16150	0.58516	709.40790	0.70941	585.162	22.58	0.30	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	578.51250	0.57851	701.44530	0.70145	578.513	22.62	0.30	0.00	0	33,000.00

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 18/12/2017	Foreign Exchange Future	18.06	Call	466.82650		0.46683		560.62820	0.56063	466.827	23.63	0.25	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.08760		15.08760		15.52170	15.52170		20.47	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.33940		15.33940		15.78210	15.78210		20.81	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	696.95470		0.69695		585.54700	0.58555	696.955	19.28	0.27	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.86160		13.86160		14.23860	14.23860		21.38	0.00	110,892.80	8	458.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.08930		14.08930		14.47550	14.47550		19.92	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.35360		14.35360		14.74880	14.74880		19.93	0.00	0.00	0	55.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.59730		14.59730		15.00330	15.00330		19.80	0.00	0.00	0	0.00
£ / R	On 28/11/2016	Any day expiry			17.14490		17.14490		17.79800	17.79800		26.42	0.00	0.00	0	0.00
£ / R	On 02/12/2016	Any day expiry			17.15180		17.15180		17.64800	17.64800		26.68	0.00	0.00	0	35.00
£ / R	On 15/12/2016	Any day expiry			17.19800		17.19800		17.69510	17.69510		22.23	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.21230		17.21230		17.70970	17.70970		21.47	0.00	10,344,592.30	601	44,469.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	22.11410		0.02211		10.86200	0.01086	22.114	21.47	0.06	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	611.32840		0.61133	1,014.05590	1.01406	611.328	20.81	0.71	0.00	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	159.02840		0.15903	64.35590	0.06436	159.028	20.81	0.29	0.00	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	311.42640		0.31143	144.77220	0.14477	311.426	21.37	0.45	0.00	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	316.76600		0.31677	609.69330	0.60969	316.766	21.74	0.47	0.00	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	404.46600		0.40447	199.99330	0.19999	404.466	21.74	0.53	0.00	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	749.20990		0.74921	435.37590	0.43538	749.210	23.07	0.72	0.00	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	121.73570		0.12174	271.09540	0.27110	121.736	23.60	0.22	0.00	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	909.43570		0.90944	561.39540	0.56140	909.436	23.60	0.78	0.00	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	14.54030		0.01454	40.35720	0.04036	14.540	26.77	0.03	0.00	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,200.90150		4.20090	3,704.45790	3.70446	4,200.902	36.20	0.99	0.00	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.16020		0.00016	0.53310	0.00053	0.160	42.69	0.00	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			17.38620		17.38620		17.89050	17.89050		20.11	0.00	0.00	0	12.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.53640		17.53640		18.04790	18.04790		20.02	0.00	0.00	0	9,144.00
£ / R	On 31/03/2017	Any day expiry			17.60340		17.60340		18.11780	18.11780		19.88	0.00	515,717.00	29	31.00
£ / R	On 25/04/2017	Any day expiry			17.69980		17.69980		18.21760	18.21760		19.68	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.90680		17.90680		18.43170	18.43170		19.33	0.00	0.00	0	30,240.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.25270		18.25270		18.79300	18.79300		18.88	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.59710		18.59710		19.16510	19.16510		18.65	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.12317		0.12317		0.12613	0.12613		28.28	0.00	0.00	0	11,155.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12578		0.12578		0.12883	0.12883		23.60	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12879		0.12879		0.13193	0.13193		23.01	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.13163		0.13163		0.13487	0.13487		23.28	0.00	0.00	0	0.00
€ / R	On 28/11/2016	Any day expiry			14.62010		14.62010		15.05630	15.05630		24.35	0.00	12,454,310.00	849	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			14.68270		14.68270		15.12040	15.12040		19.98	0.00	8,119,533.10	553	50,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	8.19950		0.00820	24.18500	0.02418	8.200	24.56	0.03	0.00	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	2,222.20380		2.22220	1,792.38310	1.79238	2,222.204	26.64	0.99	0.00	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.01800		0.00002	0.09720	0.00010	0.018	42.45	0.00	0.00	0.00	0	2,961.00

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 23/01/2017	Any day expiry			14.81790		14.81790		14.91800	14.91800		18.62	0.00	5,216,852.00	349	349.00
€ / R	On 31/01/2017	Any day expiry			14.67130		14.67130		15.10510	15.10510		18.28	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.93320		14.93320		15.37980	15.37980		18.57	0.00	0.00	0	2,000.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.99370		14.99370		15.44240	15.44240		18.51	0.00	7,646,787.00	510	29,887.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	276.79870		0.27680		177.55870	0.17756	276.799	17.76	0.29	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	684.81480		0.68481		968.19200	0.96819	684.815	18.29	0.57	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	282.71980		0.28272		425.68680	0.42569	282.720	20.19	0.29	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	118.22290		0.11822		188.11630	0.18812	118.223	22.03	0.14	0.00	0	1,000.00
€ / R	On 31/03/2017	Any day expiry			15.05810		15.05810		15.22750	15.22750		18.53	0.00	30,455.00	2	2.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.35020		15.35020		15.81180	15.81180		18.49	0.00	5,372,570.00	350	77,772.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.68660		15.68660		16.16320	16.16320		18.62	0.00	0.00	0	19.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.01700		16.01700		16.51720	16.51720		18.83	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.64360		99.64360		100.61376	100.61376			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.81079		96.81079		97.80745	97.80745			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.66395		95.66395		96.67719	96.67719			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.81148		97.81148		98.82395	98.82395			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			101.50238		101.50238		102.50311	102.50311			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06870		100.06870		100.06870	100.06870			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00567		100.00567		100.00768	100.00768			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63173		99.63173		99.64423	99.64423			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.68494		99.68494		99.71716	99.71716			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.99713		99.99713		100.04239	100.04239			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.01974		100.01974		100.06518	100.06518			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.34197		99.34197		99.41377	99.41377			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.05283		99.05283		99.14515	99.14515			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.16234		99.16234		99.28012	99.28012			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.71000		99.71000		99.85000	99.85000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.57806		98.57806		98.98774	98.98774			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.98069		97.98069		98.43381	98.43381			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.35456		97.35456		97.85259	97.85259			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.69935		97.69935		98.24070	98.24070			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.99730		99.99730		100.56505	100.56505			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future			511.79400		511.79400		508.51100	508.51100			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future			521.74100		521.74100		518.40900	518.40900			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			532.22000		532.22000		528.82300	528.82300			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future			591.88500		591.88500		585.21300	585.21300			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future			603.38900		603.38900		596.60400	596.60400			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future			615.50700		615.50700		608.58900	608.58900			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
ALBI	On 02/02/2017	Index Future	537.76800		537.76800		530.43800	530.43800			0.00	0.00	0	751.00
ALBI	On 04/05/2017	Index Future	548.22000		548.22000		540.76200	540.76200			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	559.23000		559.23000		551.62600	551.62600			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.34850		10.34850		10.59130	10.59130		15.38	0.00	0.00	0	11,305.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.49710		10.49710		10.74530	10.74530		14.71	0.00	241,433.30	23	10,587.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.67160		10.67160		10.92540	10.92540		14.80	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.83330		10.83330		11.09450	11.09450		15.23	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.99160		10.99160		11.26700	11.26700		15.57	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.32330		10.32330		10.55040	10.55040		17.18	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.50510		10.50510		10.73790	10.73790		16.50	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.71480		10.71480		10.95330	10.95330		16.44	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.90940		10.90940		11.15550	11.15550		16.38	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	526.75550		526.75550		318.15690	318.15690			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	13.66160		13.66160		14.08310	14.08310		20.43	0.00	0.00	0	1,945.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.96880		13.96880		14.40210	14.40210		19.05	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.32250		14.32250		14.76920	14.76920		19.39	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.65790		14.65790		15.11780	15.11780		20.01	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	1.99520		1.99520		2.04660	2.04660		18.80	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.01460		2.01460		2.06520	2.06520		17.69	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.04080		2.04080		2.09040	2.09040		17.91	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.06310		2.06310		2.11480	2.11480		18.30	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	1.99030		1.99030		2.04210	2.04210		21.95	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	1.98210		1.98210		2.04080	2.04080		17.51	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.02380		2.02380		2.08410	2.08410		16.97	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.07310		2.07310		2.13510	2.13510		17.46	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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

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
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	10.55023	79.32384		10.75115	78.06508				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.62971	77.07197		10.83704	75.79067				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.70229	78.62071		10.91650	77.31384				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	10.66607	83.59564		10.86680	82.15592				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.74477	80.95800		10.95196	79.49243				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.81581	82.58507		11.02972	81.09022				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	535.60200	535.60200		528.31000	528.31000				0.00	5,356,020.00	1	487.00
GOVI	On 04/05/2017	GOVI	546.01100	546.01100		538.59300	538.59300				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	556.97800	556.97800		549.41300	549.41300				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.78740	1.78740		1.83600	1.83600			19.82	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.81810	1.81810		1.86800	1.86800			19.28	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.85300	1.85300		1.90360	1.90360			19.38	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.88450	1.88450		1.93640	1.93640			19.48	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	128.24418	128.24418		128.75176	128.75176				0.00	0.00	0	3,278.00
I2025	On 04/05/2017	Bond Future	130.74486	130.74486		131.26573	131.26573				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	132.04641	132.04641		132.57811	132.57811				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	107.28109	107.28109		107.30071	107.30071				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	108.33389	108.33389		108.35662	108.35662				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	110.51642	110.51642		110.53989	110.53989				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	133.46848	133.46848		133.49333	133.49333				0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	136.07101	136.07101		136.10000	136.10000				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	137.31341	137.31341		137.34317	137.34317				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	132.56268	132.56268		132.58677	132.58677				0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	133.61949	133.61949		133.64766	133.64766				0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	136.31153	136.31153		136.34041	136.34041				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 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	141.96961		141.96961		141.99616	141.99616			0.00	0.00	0	24,822.00
I2050	On 04/05/2017	Bond Future	144.73800		144.73800		144.76845	144.76845			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	145.99224		145.99224		146.02390	146.02390			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	250.19600		250.19600		250.64800	250.64800			0.00	0.00	0	1,070.00
IGOV	On 04/05/2017	Index Future	255.07300		255.07300		255.54200	255.54200			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	260.21100		260.21100		260.69000	260.69000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	678.65500		678.65500		679.66100	679.66100			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	691.83800		691.83800		692.86600	692.86600			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	705.45700		705.45700		706.50500	706.50500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.38000		92.62000		7.41000	92.59000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.43000		92.57000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.47000		92.53000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.47000		92.53000		7.46000	92.54000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.54000		92.46000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.55000		92.45000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.61000		92.39000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.68000		92.32000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.73000		92.27000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.77000		92.23000		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.80000		92.20000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	8.31000		91.69000		7.88000	92.12000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13570		0.13570		0.13920	0.13920			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13570		0.13570		0.13940	0.13940			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13580		0.13580		0.13950	0.13950			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13580		0.13580		0.13950	0.13950			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	9.79160		9.79160		10.02920	10.02920		16.79	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	9.92600		9.92600		10.16900	10.16900		16.19	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	10.08260		10.08260		10.33080	10.33080		16.29	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	10.22650		10.22650		10.48120	10.48120		16.56	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.29060		1.29060		1.31310	1.31310			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.30650		1.30650		1.33190	1.33190			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.32250		1.32250		1.34710	1.34710			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.33780		1.33780		1.36070	1.36070			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future	1.24170		1.24170		1.24380	1.24380			0.00	0.00	0	2,118.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24470		1.24470		1.24680	1.24680			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24750		1.24750		1.24970	1.24970			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25040		1.25040		1.25260	1.25260			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.05920		1.05920		1.06190	1.06190			0.00	0.00	0	52.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06420		1.06420		1.06680	1.06680			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06940		1.06940		1.07210	1.07210			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07460		1.07460		1.07730	1.07730			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.91652		111.61283		9.10764	110.30165		9.31	0.00	572,685,430.73	5,131	115,536.00
R186	On 02/02/2017	Bond Future	8.00	Call	129.03000		0.12903		69.05000	0.06905	129.030	9.00	0.07	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	459.47000		0.45947		273.63000	0.27363	459.470	9.12	0.20	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	548.07000		0.54807		331.92000	0.33192	548.070	9.14	0.22	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	866.53000		0.86653		549.56000	0.54956	866.530	9.19	0.31	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	911.00000		0.91100		580.82000	0.58082	911.000	9.20	0.33	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,924.27000		1.92427		2,721.61000	2.72161	1,924.270	9.27	0.52	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,816.03000		1.81603		2,589.68000	2.58968	1,816.030	9.28	0.50	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,645.01000		1.64501		2,378.78000	2.37878	1,645.010	9.30	0.47	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,425.94000		1.42594		2,103.47000	2.10347	1,425.940	9.32	0.43	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,205.46000		1.20546		1,819.14000	1.81914	1,205.460	9.37	0.38	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	601.48000		0.60148		994.15000	0.99415	601.480	9.54	0.23	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	466.23000		0.46623		795.76000	0.79576	466.230	9.60	0.18	0.00	0	13,550.00
R186	On 04/05/2017	Bond Future			8.95945		113.78249		9.15803	112.44882		9.09	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.99285		110.76328		9.19968	109.40298		9.26	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			297.25083		297.25083		297.30534	297.30534			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			303.04680		303.04680		303.11025	303.11025			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			302.25291		302.25291		302.31830	302.31830			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			246.47635		246.47635		247.17782	247.17782			0.00	0.00	0	36,619.00
R202	On 04/05/2017	Bond Future			251.28244		251.28244		252.00396	252.00396			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			252.68039		252.68039		253.41692	253.41692			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			8.64049		99.28452		8.82309	98.46321		6.64	0.00	0.00	0	16,460.00
R2023	On 04/05/2017	Bond Future			8.67969		97.28181		8.87156	96.44707		6.65	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.70593		99.23643		8.90851	98.38513		6.33	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

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 02/02/2017	Bond Future		7.67988	103.62003		7.87853	103.50524		0.62	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future		7.42912	101.46100		7.75672	101.34667		0.41	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		9.29768	90.48435		9.50330	89.07244			0.00	0.00	0	30,695.00
R2030	On 04/05/2017	Bond Future		9.34602	92.24357		9.55829	90.80660			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.38819	90.08985		9.60783	88.62421			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		9.42987	93.51486		9.63017	92.04429		12.72	0.00	0.00	0	18,016.00
R2032	On 04/05/2017	Bond Future		9.47740	91.17347		9.68387	89.67668		13.05	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.51747	93.00558		9.73056	91.47890		12.75	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		9.57233	97.97334		9.77261	96.36660			0.00	0.00	0	5,957.00
R2035	On 04/05/2017	Bond Future		9.61976	95.37423		9.82592	93.73873			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.66055	97.29065		9.87309	95.62250			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		9.61876	90.30958		9.81878	88.70794		14.85	0.00	0.00	0	45,471.00
R2037	On 04/05/2017	Bond Future		9.66865	92.06538		9.87444	90.43505		14.59	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.71340	89.65774		9.92553	87.99479		14.96	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		7.88992	101.22775		8.05628	100.94382		1.94	0.00	0.00	0	30,194.00
R204	On 04/05/2017	Bond Future		7.89633	103.19556		8.08854	102.90878		1.77	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.84903	101.22671		8.07827	100.93436		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		9.65846	94.13290		9.85842	92.41637		15.50	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.70794	95.96308		9.91361	94.21563		15.23	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.75243	93.38330		9.96434	91.60090		15.63	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		9.65687	91.51174		9.85671	89.77466		16.20	0.00	0.00	0	20,651.00
R2044	On 04/05/2017	Bond Future		9.70423	93.29093		9.90963	91.52253		15.92	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.74672	90.78263		9.95818	88.97888		16.35	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		9.63817	95.13691		9.83807	93.35700		16.01	0.00	28,541,073.00	300	67,858.00

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 04/05/2017	Bond Future			9.68096		92.54610		9.88627	90.73401		16.50	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.71779		94.40567		9.92889	92.55741		16.16	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			8.16853		98.09679		8.34031	97.66370		3.17	0.00	0.00	0	85,734.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,906.67000		1.90667		1,530.05000	1.53005	1,906.670	3.29	0.91	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.20586		100.00385		8.39434	99.56495		3.00	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.21720		98.36892		8.42703	97.92139		2.89	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	904.04000		0.90404		705.12000	0.70512	904.040	2.88	0.49	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			8.35656		96.86678		8.53600	96.27214		4.55	0.00	0.00	0	33,544.00
R208	On 04/05/2017	Bond Future			8.39256		95.34669		8.58450	94.74302		4.50	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.41034		97.26256		8.61717	96.64693		4.27	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			9.51607		73.68568		9.71577	72.34760		14.75	0.00	86,875,416.72	1,179	63,323.00
R209	On 04/05/2017	Bond Future			9.55912		71.96710		9.76424	70.60486		15.21	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.59555		73.41322		9.80642	72.02378		14.97	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			187.60773		187.60773		188.37887	188.37887			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			188.94968		188.94968		189.74079	189.74079			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			192.75645		192.75645		193.56395	193.56395			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			147.38261		147.38261		147.41030	147.41030			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			150.25660		150.25660		150.28866	150.28866			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			151.25352		151.25352		151.28656	151.28656			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

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 02/02/2017	Bond Future	9.32889		85.05000		9.52917	83.71504		12.46	0.00	0.00	0	50,566.00
R213	On 04/05/2017	Bond Future	9.37148		83.15114		9.57774	81.79242		12.80	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.40690		84.82189		9.61971	83.43596		12.56	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	9.58696		74.04964		9.78668	72.65316		15.48	0.00	133,289,352.00	1,800	36,737.00
R214	On 04/05/2017	Bond Future	9.62822		72.19068		9.83317	70.76892		15.96	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.66350		73.64121		9.87406	72.19105		15.70	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	23,138.29000	23,138.29000		23,777.23000	23,777.23000				0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	23,536.13000	23,536.13000		24,185.16000	24,185.16000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.71180	9.71180		9.96760	9.96760			16.51	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.87200	9.87200		10.13340	10.13340			15.80	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	10.05660	10.05660		10.32420	10.32420			15.98	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.03080	4.03080		4.10440	4.10440			16.93	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.01470	4.01470		4.08580	4.08580			16.25	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.99010	3.99010		4.05900	4.05900			16.20	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.38180	1.38180		1.42710	1.42710				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33750	1.33750		1.38180	1.38180				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.28410	1.28410		1.32590	1.32590				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.23800	1.23800		1.27430	1.27430				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,971,607,476.07</b>	<b>106,558</b>	<b>4 578 101.00</b>
<b>Grand Total:</b>												<b>1,971,607,476.07</b>	<b>106,558</b>	<b>4 578 101.00</b>