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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 18/11/2016

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	14.36700	14.36700		14.30450	14.30450		20.97	0.00	0.00	0	6,290.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	0.12480	0.00012	0.14560	0.00015	0.125	36.67	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	13.27300	0.01327	14.02850	0.01403	13.273	23.77	0.05	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.02500	0.00003	0.04430	0.00004	0.025	48.06	0.00	0	400.00
\$ / R	On 30/11/2016	Any day expiry			14.37170	14.37170	14.30990	14.30990		20.70	0.00	0	78.00
\$ / R	On 05/12/2016	Any day expiry			14.38660	14.38660	14.32460	14.32460		21.68	0.00	0	0.00
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	680.69360	0.68069	644.49740	0.64450	680.694	19.72	0.86	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry			14.38960	14.38960	14.32760	14.32760		21.87	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	112.03990	0.11204	145.21840	0.14522	112.040	20.84	0.27	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	297.05050	0.29705	281.09780	0.28110	297.050	21.74	0.53	0	7,000.00
\$ / R	On 09/12/2016	Any day expiry			14.39850	14.39850	14.67080	14.67080		21.90	0.00	0	0.00
\$ / R	On 09/12/2016	Any day expiry	14.11	Put	168.65290	0.16865	0.00000	0.00000	168.653	21.29	0.34	30,000	30,000.00
\$ / R	On 12/12/2016	Any day expiry			14.40750	14.40750	14.34530	14.34530		21.46	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	536.08990	0.53609	584.81350	0.58481	536.090	22.64	0.65	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			14.41040	14.41040	14.34830	14.34830		21.49	0.00	0	275.00
\$ / R	On 14/12/2016	Any day expiry			14.41340	14.41340	14.35120	14.35120		21.49	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		14.41640	14.41640		14.35420	14.35420		22.78	0.00	0.00	0	700.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.42830	14.42830		14.36600	14.36600		22.41	0.00	1,295,156,349.50	89,765	405,045.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	2.60580	0.00261	2.63090	0.00263	2.606	28.30	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	6.75970	0.00676	6.98300	0.00698	6.760	22.87	0.02	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	8.36840	0.00837	8.69680	0.00870	8.368	21.77	0.02	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	11.90520	0.01191	15.18580	0.01519	11.905	20.06	0.03	0.00	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	25.58500	0.02559	30.33040	0.03033	25.585	20.38	0.07	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,125.44680	1.12545	1,068.70080	1.06870	1,125.447	20.56	0.91	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	37.14680	0.03715	42.70080	0.04270	37.147	20.56	0.09	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	38.26800	0.03827	43.88920	0.04389	38.268	20.58	0.09	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	44.27150	0.04427	50.22490	0.05022	44.271	20.65	0.10	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	55.34320	0.05534	61.81830	0.06182	55.343	20.77	0.12	0.00	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	58.41110	0.05841	65.01430	0.06501	58.411	20.80	0.13	0.00	0	27,386.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	824.74140	0.82474	771.00900	0.77101	824.741	21.11	0.81	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	96.44140	0.09644	105.00900	0.10501	96.441	21.11	0.19	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	108.21390	0.10821	117.87830	0.11788	108.214	21.18	0.21	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	113.25370	0.11325	123.31570	0.12332	113.254	21.22	0.22	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.90	Put	150.02230	0.15002	162.85150	0.16285	150.022	21.45	0.27	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	611.49040	0.61149	564.35290	0.56435	611.490	21.62	0.69	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	183.19040	0.18319	198.35290	0.19835	183.190	21.62	0.31	1,119,717.00	250	88,710.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	579.71520	0.57972	533.80260	0.53380	579.715	21.71	0.67	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	561.18180	0.56118	516.01970	0.51602	561.182	21.76	0.66	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	555.09300	0.55509	510.18450	0.51018	555.093	21.78	0.66	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	220.75030	0.22075	238.39350	0.23839	220.750	21.80	0.35	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	228.79560	0.22880	246.95020	0.24695	228.796	21.83	0.36	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	502.30340	0.50230	459.71490	0.45971	502.303	21.94	0.62	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	491.06500	0.49106	449.00150	0.44900	491.065	21.97	0.61	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	262.76500	0.26276	283.00150	0.28300	262.765	21.97	0.39	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	463.74520	0.46375	423.00850	0.42301	463.745	22.06	0.59	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	285.44520	0.28545	307.00850	0.30701	285.445	22.06	0.41	0.00	0	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	309.23710	0.30924	332.14190	0.33214	309.237	22.15	0.43	0.00	0	3,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	324.04070	0.32404	347.75630	0.34776	324.041	22.20	0.45	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	417.36300	0.41736	379.05060	0.37905	417.363	22.22	0.55	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	388.41260	0.38841	352.83260	0.35283	388.413	22.33	0.53	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	387.16750	0.38717	416.34860	0.41635	387.168	22.41	0.50	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	344.60760	0.34461	312.90700	0.31291	344.608	22.56	0.48	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	416.30760	0.41631	446.90700	0.44691	416.308	22.56	0.52	0.00	0	32,849.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	422.26010	0.42226	453.14040	0.45314	422.260	22.59	0.52	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	305.94570	0.30595	277.00870	0.27701	305.946	22.86	0.44	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	496.81280	0.49681	530.98350	0.53098	496.813	22.95	0.57	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	516.32080	0.51632	551.28810	0.55129	516.321	23.04	0.58	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	274.46240	0.27446	247.91640	0.24792	274.462	23.13	0.41	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	542.84910	0.54285	578.86210	0.57886	542.849	23.16	0.60	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	611.65020	0.61165	650.17530	0.65018	611.650	23.46	0.63	0.00	0	56,000.00

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	14.82	Call	234.11790	0.23412	210.82760	0.21083	234.118	23.52	0.36	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	222.84300	0.22284	200.50350	0.20050	222.843	23.64	0.35	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	187.24090	0.18724	168.02790	0.16803	187.241	24.06	0.30	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	758.94090	0.75894	802.02790	0.80203	758.941	24.06	0.70	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	165.18340	0.16518	147.79260	0.14779	165.183	24.36	0.27	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	145.47790	0.14548	129.72530	0.12973	145.478	24.65	0.25	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	917.17790	0.91718	963.72530	0.96373	917.178	24.65	0.75	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	925.32210	0.92532	972.04080	0.97204	925.322	24.67	0.76	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	131.25050	0.13125	116.82860	0.11683	131.250	24.87	0.23	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	112.40460	0.11240	99.80550	0.09981	112.405	25.20	0.20	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,084.10460	1.08410	1,133.80550	1.13381	1,084.105	25.20	0.80	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	101.33960	0.10134	89.84380	0.08984	101.340	25.42	0.18	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,170.44640	1.17045	1,221.51180	1.22151	1,170.446	25.47	0.82	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,231.87480	1.23187	1,283.81900	1.28382	1,231.875	25.67	0.84	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,329.88090	1.32988	1,383.08220	1.38308	1,329.881	25.97	0.86	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,438.61920	1.43862	1,493.02520	1.49303	1,438.619	26.30	0.87	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	62.72610	0.06273	54.83660	0.05484	62.726	26.44	0.12	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	50.64580	0.05065	43.89440	0.04389	50.646	26.71	0.10	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,622.34580	1.62235	1,677.89440	1.67789	1,622.346	26.71	0.90	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	42.90720	0.04291	37.23050	0.03723	42.907	26.86	0.09	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	31.60820	0.03161	27.52780	0.02753	31.608	27.13	0.07	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,066.36920	2.06637	2,125.58020	2.12558	2,066.369	27.34	0.95	37,982,735.70	2,730	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,124.16460	2.12416	2,183.69120	2.18369	2,124.165	27.42	0.95	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	21.77270	0.02177	19.09830	0.01910	21.773	27.45	0.05	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,279.17420	2.27917	2,339.41330	2.33941	2,279.174	27.64	0.96	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	15.39950	0.01540	13.63320	0.01363	15.400	27.74	0.03	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	12.33130	0.01233	10.99570	0.01100	12.331	27.93	0.03	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	11.38720	0.01139	10.18260	0.01018	11.387	28.00	0.03	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	10.68330	0.01068	9.57580	0.00958	10.683	28.05	0.02	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	5.97970	0.00598	6.45440	0.00645	5.980	28.75	0.01	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	5.68800	0.00569	6.16490	0.00616	5.688	29.38	0.01	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	5.32110	0.00532	5.79990	0.00580	5.321	30.29	0.01	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	5.25890	0.00526	5.73820	0.00574	5.259	30.47	0.01	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	4.71950	0.00472	5.20020	0.00520	4.719	32.24	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	4.63360	0.00463	5.11440	0.00511	4.634	32.58	0.01	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	4.57910	0.00458	5.06010	0.00506	4.579	32.81	0.01	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	4.55270	0.00455	5.03380	0.00503	4.553	32.92	0.01	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	3.41570	0.00342	3.14680	0.00315	3.416	36.81	0.01	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	2.98070	0.00298	2.74510	0.00275	2.981	36.81	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	2.89140	0.00289	2.66270	0.00266	2.891	36.81	0.01	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	2.29790	0.00230	2.11520	0.00212	2.298	36.81	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	1.96860	0.00197	1.81150	0.00181	1.969	36.81	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	0.96680	0.00097	0.88860	0.00089	0.967	36.81	0.00	44,096.05	1,365	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.89200	0.00089	0.81980	0.00082	0.892	36.81	0.00	0.00	0	150.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.80960	0.00081	0.74400	0.00074	0.810	36.81	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.64470	0.00064	0.59230	0.00059	0.645	36.81	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.52080	0.00052	0.47840	0.00048	0.521	36.81	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.45620	0.00046	0.41910	0.00042	0.456	36.81	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.36140	0.00036	0.33190	0.00033	0.361	36.81	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.32680	0.00033	0.30010	0.00030	0.327	36.81	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.13000	0.00013	0.11940	0.00012	0.130	36.81	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.07170	0.00007	0.06590	0.00007	0.072	36.81	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.06450	0.00006	0.05930	0.00006	0.065	36.81	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.43430	14.43430	14.37190	14.37190		22.37	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.45770	14.45770	14.39500	14.39500		21.70	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.47520	14.47520	14.41230	14.41230		21.34	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			14.49560	14.49560	14.43250	14.43250		21.21	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			14.50140	14.50140	14.43830	14.43830		21.19	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	228.70260	0.22870	232.67470	0.23267	228.703	20.34	0.30	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	101.61530	0.10162	87.35430	0.08735	101.615	25.10	0.14	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			14.51310	14.51310	14.44980	14.44980		20.96	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			14.51600	14.51600	14.45270	14.45270		20.97	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	611.47980	0.61148	556.55200	0.55655	611.480	20.63	0.59	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			14.52190	14.52190	14.45850	14.45850		20.97	0.00	0.00	0	108.00
\$ / R	On 23/01/2017	Any day expiry			14.53060	14.53060	14.46710	14.46710		20.95	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.53650	14.53650	14.47300	14.47300		20.99	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	312.10600	0.31211	316.76210	0.31676	312.106	20.30	0.35	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	170.12650	0.17013	149.37570	0.14938	170.127	24.00	0.21	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.54260	14.54260	14.47890	14.47890		21.01	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	207.29850	0.20730	208.27480	0.20827	207.298	19.88	0.26	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	594.79750	0.59480	541.13170	0.54113	594.798	20.80	0.56	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.55460	14.55460	14.49080	14.49080		20.92	0.00	0.00	0	3,189.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	345.89340	0.34589	351.29490	0.35129	345.893	20.31	0.36	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	363.81200	0.36381	326.33660	0.32634	363.812	22.03	0.38	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			14.60570	14.60570	14.54130	14.54130		20.94	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	458.97310	0.45897	467.77080	0.46777	458.973	20.52	0.40	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	452.71660	0.45272	411.47200	0.41147	452.717	21.79	0.42	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			14.63490	14.63490	14.57020	14.57020		20.86	0.00	0.00	0	2,105.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.67460	14.67460	14.60970	14.60970		20.74	0.00	140,949,533.00	9,605	102,792.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	32.79690	0.03280	30.99220	0.03099	32.797	20.19	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	51.02650	0.05103	49.01020	0.04901	51.026	19.89	0.07	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	100.26930	0.10027	98.53330	0.09853	100.269	19.38	0.12	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	194.71700	0.19472	196.19260	0.19619	194.717	19.37	0.21	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	1,224.54870	1.22455	1,162.31630	1.16232	1,224.549	19.50	0.75	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	394.77910	0.39478	402.70050	0.40270	394.779	19.93	0.34	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	859.95630	0.85996	805.68000	0.80568	859.956	20.22	0.61	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	485.35630	0.48536	495.98000	0.49598	485.356	20.22	0.39	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	534.54770	0.53455	546.61180	0.54661	534.548	20.37	0.41	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	14.50	Call	760.87420	0.76087	709.53030	0.70953	760.874	20.52	0.56	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	668.49860	0.66850	684.90220	0.68490	668.499	20.74	0.47	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,039.46420	1.03946	1,066.00300	1.06600	1,039.464	21.77	0.60	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,131.85120	1.13185	1,160.62410	1.16062	1,131.851	22.00	0.62	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	414.81900	0.41482	380.70830	0.38071	414.819	22.22	0.36	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,388.58840	1.38859	1,422.49660	1.42250	1,388.588	22.66	0.68	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,419.96690	1.41997	1,454.41970	1.45442	1,419.967	22.73	0.69	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	342.04680	0.34205	312.40640	0.31241	342.047	22.85	0.30	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	265.78950	0.26579	240.89250	0.24089	265.790	23.63	0.25	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,267.59870	2.26760	2,313.21270	2.31321	2,267.599	24.47	0.81	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	165.46630	0.16547	148.41450	0.14841	165.466	24.87	0.16	86,937,081.84	36,372	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	137.89640	0.13790	123.27630	0.12328	137.896	25.37	0.14	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	83.93990	0.08394	75.03730	0.07504	83.940	27.94	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	83.63800	0.08364	74.75870	0.07476	83.638	27.97	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	69.24880	0.06925	61.50410	0.06150	69.249	29.40	0.07	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	53.72180	0.05372	46.34830	0.04635	53.722	29.52	0.06	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	11.29430	0.01129	9.22960	0.00923	11.294	29.52	0.01	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.72560	14.72560	14.66050	14.66050		20.80	0.00	0.00	0	1,176.00
\$ / R	On 11/04/2017	Any day expiry			14.75680	14.75680	14.69160	14.69160		20.71	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.75960	14.75960	14.69440	14.69440		20.70	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	373.52370	0.37352	380.55500	0.38056	373.524	19.57	0.30	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	230.36290	0.23036	210.83790	0.21084	230.363	24.31	0.20	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.76250	14.76250	14.69730	14.69730		20.70	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.78510	14.78510	14.71990	14.71990		20.64	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.79650	14.79650	14.73120	14.73120		20.66	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	334.89640	0.33490	341.14410	0.34114	334.896	19.39	0.27	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	447.22510	0.44723	457.89250	0.45789	447.225	19.64	0.33	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	699.56090	0.69956	658.20910	0.65821	699.561	21.06	0.48	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	309.41490	0.30941	286.56000	0.28656	309.415	23.59	0.25	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.95220	14.95220	14.88710	14.88710		20.61	0.00	1,300,841.40	87	157,573.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	399.03990	0.39904	406.28610	0.40629	399.040	19.27	0.27	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	413.26380	0.41326	420.88590	0.42089	413.264	19.30	0.28	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	505.11980	0.50512	515.16740	0.51517	505.120	19.48	0.32	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	534.01780	0.53402	545.65030	0.54565	534.018	19.53	0.33	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	556.12760	0.55613	568.85300	0.56885	556.128	19.59	0.34	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	602.99000	0.60299	616.81460	0.61681	602.990	19.73	0.36	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	1,139.45980	1.13946	1,090.08660	1.09009	1,139.460	19.97	0.61	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	901.49250	0.90149	921.71480	0.92171	901.493	20.52	0.46	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,287.59740	1.28760	1,315.06520	1.31507	1,287.597	21.35	0.56	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	656.06980	0.65607	621.80370	0.62180	656.070	21.74	0.40	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,483.86980	1.48387	1,514.70370	1.51470	1,483.870	21.74	0.60	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	637.03430	0.63703	603.47220	0.60347	637.034	21.85	0.40	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	634.36150	0.63436	600.90480	0.60090	634.362	21.86	0.39	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	598.27150	0.59827	566.19420	0.56619	598.272	22.07	0.38	0.00	0	2,000.00

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 19/06/2017	Foreign Exchange Future	16.10	Call	573.90590	0.57391	542.78910	0.54279	573.906	22.22	0.36	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	537.23100	0.53723	507.60190	0.50760	537.231	22.45	0.34	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	441.98990	0.44199	415.67290	0.41567	441.990	23.09	0.29	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	255.01420	0.25501	238.01210	0.23801	255.014	25.03	0.18	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	221.37140	0.22137	206.19540	0.20620	221.371	26.00	0.16	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	159.71570	0.15972	143.98680	0.14399	159.716	27.56	0.11	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.01730	15.01730	14.95250	14.95250		20.62	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	462.90480	0.46290	471.03920	0.47104	462.905	19.34	0.29	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	315.90570	0.31591	295.87360	0.29587	315.906	24.50	0.21	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			15.04270	15.04270	14.97820	14.97820		20.66	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.21080	15.21080	15.14650	15.14650		20.60	0.00	0.00	0	4,400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	147.78220	0.14778	152.37440	0.15237	147.782	17.39	0.12	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	202.17530	0.20218	207.25030	0.20725	202.175	17.80	0.15	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	313.25380	0.31325	318.94200	0.31894	313.254	18.45	0.20	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	433.70390	0.43370	438.79180	0.43879	433.704	18.98	0.25	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	437.17420	0.43717	442.35270	0.44235	437.174	18.99	0.25	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	615.06900	0.61507	624.70350	0.62470	615.069	19.37	0.32	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	658.45490	0.65845	669.16270	0.66916	658.455	19.45	0.33	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	727.21150	0.72721	740.82040	0.74082	727.211	19.58	0.36	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	760.34630	0.76035	726.17060	0.72617	760.346	22.07	0.39	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	667.47650	0.66748	635.96520	0.63597	667.476	22.57	0.35	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	625.50210	0.62550	595.16880	0.59517	625.502	22.81	0.33	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	619.48600	0.61949	589.32000	0.58932	619.486	22.84	0.33	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	458.17240	0.45817	433.03090	0.43303	458.172	23.99	0.25	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			15.31120	15.31120	15.24670	15.24670		20.63	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.47320	15.47320	15.40830	15.40830		20.77	0.00	0.00	0	670.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	343.01860	0.34302	352.17320	0.35217	343.019	18.31	0.19	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	576.25110	0.57625	587.23730	0.58724	576.251	19.15	0.27	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	791.67720	0.79168	0.00000	0.00000	791.677	19.61	0.34	10,915,165.69	2,055	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	805.79430	0.80579	822.31190	0.82231	805.794	19.63	0.34	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	980.07480	0.98007	946.03330	0.94603	980.075	21.96	0.43	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	910.33890	0.91034	877.99950	0.87800	910.339	22.26	0.40	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	813.43430	0.81343	783.04560	0.78305	813.434	22.73	0.37	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	659.12010	0.65912	0.00000	0.00000	659.120	23.64	0.31	9,927,587.66	2,055	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.73860	15.73860	15.67340	15.67340		21.08	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.00400	16.00400	15.93840	15.93840		21.27	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	536.24480	0.53624	560.91660	0.56092	536.245	19.12	0.22	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.42830	14.42830	14.36600	14.36600		22.41	0.00	230,852.80	16	447.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.67460	14.67460	14.60970	14.60970		20.74	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.95220	14.95220	14.88710	14.88710		20.61	0.00	0.00	0	55.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			15.21080	15.21080	15.14650	15.14650		20.60	0.00	0.00	0	0.00
£ / R	On 02/12/2016	Any day expiry			17.75120	17.75120	17.82240	17.82240		22.17	0.00	0.00	0	35.00

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		17.80150	17.80150		17.87280	17.87280		21.05	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future		17.81690	17.81690		17.88810	17.88810		20.66	0.00	32,444,574.90	1,821	45,199.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	14.14190	0.01414	12.39250	0.01239	14.142	21.52	0.03	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	1,130.83070	1.13083	1,196.55230	1.19655	1,130.831	19.79	0.86	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	73.93070	0.07393	68.45230	0.06845	73.931	19.79	0.14	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	149.34530	0.14935	137.75290	0.13775	149.345	19.85	0.24	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	718.61800	0.71862	775.12960	0.77513	718.618	20.05	0.70	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	201.71800	0.20172	187.02960	0.18703	201.718	20.05	0.30	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	419.39410	0.41939	393.88800	0.39389	419.394	20.66	0.48	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	353.78440	0.35378	392.61630	0.39262	353.784	21.10	0.45	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	536.88440	0.53688	504.51630	0.50452	536.884	21.10	0.55	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	70.24240	0.07024	82.62560	0.08263	70.242	23.88	0.12	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,600.81720	3.60082	3,531.06730	3.53107	3,600.817	28.53	0.98	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1.03300	0.00103	1.29540	0.00130	1.033	36.90	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry		17.99930	17.99930		18.06990	18.06990		20.08	0.00	0.00	0	12.00
£ / R	On 13/03/2017	Foreign Exchange Future		18.16330	18.16330		18.23380	18.23380		19.85	0.00	90,816.50	5	8,144.00
£ / R	On 25/04/2017	Any day expiry		18.33320	18.33320		18.40430	18.40430		19.53	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future		18.54630	18.54630		18.61890	18.61890		19.15	0.00	704,759.40	38	19,992.00
£ / R	On 18/09/2017	Foreign Exchange Future		18.90670	18.90670		18.98200	18.98200		18.76	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future		19.27610	19.27610		19.35280	19.35280		18.56	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future		0.13083	0.13083		0.13132	0.13132		27.02	0.00	29,174.64	223	11,027.00
¥ / R	On 13/03/2017	Foreign Exchange Future		0.13367	0.13367		0.13416	0.13416		23.83	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.13685	0.13685		0.13735	0.13735		23.27	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.13986	0.13986		0.14039	0.14039		23.48	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry		15.22410	15.22410		15.28410	15.28410		21.91	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry		15.23300	15.23300		15.29310	15.29310		21.10	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future		15.30610	15.30610		15.36670	15.36670		21.01	0.00	39,321,370.90	2,569	58,721.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	80.04530	0.08005	85.02170	0.08502	80.045	23.98	0.15	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,640.19390	1.64019	1,582.38920	1.58239	1,640.194	24.92	0.91	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.22850	0.00023	0.23330	0.00023	0.229	36.98	0.00	0.00	0	2,961.00
€ / R	On 31/01/2017	Any day expiry		15.28770	15.28770		15.34850	15.34850		19.36	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry		15.57580	15.57580		15.63580	15.63580		19.70	0.00	0.00	0	2,000.00
€ / R	On 13/03/2017	Foreign Exchange Future		15.63930	15.63930		15.69940	15.69940		19.73	0.00	0.00	0	30,187.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	172.52640	0.17253	155.67840	0.15568	172.526	18.74	0.18	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	1,147.39780	1.14740	1,181.14070	1.18114	1,147.398	18.86	0.72	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	550.97310	0.55097	562.75020	0.56275	550.973	20.25	0.44	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	265.06440	0.26506	268.22520	0.26823	265.064	22.10	0.24	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future		16.01180	16.01180		16.07280	16.07280		19.75	0.00	592,436.60	37	77,442.00
€ / R	On 18/09/2017	Foreign Exchange Future		16.36420	16.36420		16.42830	16.42830		19.83	0.00	0.00	0	19.00
€ / R	On 18/12/2017	Foreign Exchange Future		16.71790	16.71790		16.78210	16.78210		20.08	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		99.89754	99.89754		100.14842	100.14842			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
10Y STND	On 16/03/2026	Interest Rate Swap		97.07169	97.07169		97.32566	97.32566			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		95.92656	95.92656		96.17869	96.17869			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		98.06975	98.06975		98.31502	98.31502			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		101.74830	101.74830		101.98751	101.98751			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.06869	100.06869		100.06869	100.06869			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.01475	100.01475		100.01708	100.01708			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.65420	99.65420		99.65672	99.65672			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.73703	99.73703		99.74167	99.74167			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		100.06991	100.06991		100.08130	100.08130			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.09286	100.09286		100.10423	100.10423			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.43728	99.43728		99.45108	99.45108			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		99.16996	99.16996		99.18617	99.18617			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		99.30775	99.30775		99.32377	99.32377			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.88000	99.88000		99.89000	99.89000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		98.84844	98.84844		98.96823	98.96823			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		98.26022	98.26022		98.38410	98.38410			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		97.64152	97.64152		97.76648	97.76648			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		97.99582	97.99582		98.12156	98.12156			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		100.29641	100.29641		100.42546	100.42546			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future		510.96600	510.96600		510.21500	510.21500			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future		520.93300	520.93300		520.16700	520.16700			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		531.41800	531.41800		530.64100	530.64100			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future		588.85200	588.85200		587.75300	587.75300			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future		600.33900	600.33900		599.21700	599.21700			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		612.42300	612.42300		611.28300	611.28300			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		534.95600	534.95600		533.22900	533.22900			0.00	0.00	0	751.00
ALBI	On 04/05/2017	Index Future		545.39100	545.39100		543.63000	543.63000			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		556.36900	556.36900		554.57600	554.57600			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.62740	10.62740		10.72340	10.72340		16.77	0.00	4,250,960.00	400	11,271.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.78650	10.78650		10.88240	10.88240		15.48	0.00	0.00	0	8,560.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.96700	10.96700		11.06540	11.06540		15.46	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.13610	11.13610		11.23710	11.23710		15.95	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.30930	11.30930		11.41160	11.41160		16.28	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.67790	10.67790		10.70470	10.70470		18.59	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.87120	10.87120		10.89780	10.89780		17.32	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		11.08820	11.08820		11.11450	11.11450		17.14	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 18/09/2017	Foreign Exchange Future	11.29080		11.29080		11.31820	11.31820		17.13	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	269.85130		269.85130		302.96190	302.96190			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.30470		14.30470		14.33560	14.33560		21.29	0.00	0.00	0	1,945.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.63470		14.63470		14.66350	14.66350		20.16	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.00460		15.00460		15.03440	15.03440		20.44	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	15.35490		15.35490		15.38520	15.38520		20.75	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.08760		2.08760		2.08090	2.08090		20.38	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.10910		2.10910		2.10120	2.10120		18.53	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.13440		2.13440		2.12700	2.12700		18.65	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.15880		2.15880		2.15170	2.15170		19.12	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.08270		2.08270		2.07600	2.07600		21.40	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.06530		2.06530		2.07280	2.07280		19.15	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.10970		2.10970		2.11680	2.11680		17.95	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.16100		2.16100		2.16830	2.16830		18.42	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
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	10.61929		78.88761		10.67163	78.55950			0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.70021		76.63259		10.75433	76.29789			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.77462		78.17560		10.83044	77.83477			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	10.73461		83.09903		10.78687	82.72389			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.81481		80.45737		10.86884	80.07482			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.88764		82.07769		10.94334	81.68804			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 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	532.77600		532.77600		531.08200	531.08200			0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI	543.16900		543.16900		541.44200	541.44200			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	554.10200		554.10200		552.34300	552.34300			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.86030		1.86030		1.85230	1.85230		21.68	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.89310		1.89310		1.88480	1.88480		20.38	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.92880		1.92880		1.92050	1.92050		19.72	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.96180		1.96180		1.95380	1.95380		19.97	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	128.91823		128.91823		128.94248	128.94248			0.00	0.00	0	3,255.00
I2025	On 04/05/2017	Bond Future	131.44105		131.44105		131.46558	131.46558			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	132.76196		132.76196		132.78792	132.78792			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	107.88271		107.88271		108.05206	108.05206			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	108.95458		108.95458		109.12708	109.12708			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	111.15399		111.15399		111.33086	111.33086			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	134.11939		134.11939		134.60075	134.60075			0.00	0.00	0	22,835.00
I2038	On 04/05/2017	Bond Future	136.74377		136.74377		137.23463	137.23463			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	138.00523		138.00523		138.50673	138.50673			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	133.87748		133.87748		134.18510	134.18510			0.00	0.00	0	18,352.00
I2046	On 04/05/2017	Bond Future	134.96929		134.96929		135.28254	135.28254			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	137.69402		137.69402		138.01481	138.01481			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	142.17720		142.17720		143.55161	143.55161			0.00	0.00	0	24,754.00
I2050	On 04/05/2017	Bond Future	144.95935		144.95935		146.36036	146.36036			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	146.22417		146.22417		147.65434	147.65434			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	251.54300		251.54300		251.98000	251.98000			0.00	0.00	0	1,070.00
IGOV	On 04/05/2017	Index Future	256.46600		256.46600		256.91000	256.91000			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	261.64300		261.64300		262.09800	262.09800			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	681.73700		681.73700		682.56800	682.56800			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	694.99000		694.99000		695.83800	695.83800			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	708.67000		708.67000		709.53400	709.53400			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
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.41000		92.59000		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			7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.46000		92.54000		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			0.14100		0.14100		0.14060	0.14060			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14060		0.14060		0.14090	0.14090			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.14070		0.14070		0.14050	0.14050			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.13680		0.13680		0.13980	0.13980			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.15360		10.15360		10.15800	10.15800		18.12	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.29690		10.29690		10.30210	10.30210		16.89	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.46000		10.46000		10.46520	10.46520		16.91	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.61050		10.61050		10.61730	10.61730		17.32	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32010		1.32010		1.32440	1.32440			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33900		1.33900		1.34310	1.34310			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.35340		1.35340		1.35760	1.35760			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.36760		1.36760		1.37210	1.37210			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.23490		1.23490		1.24520	1.24520			0.00	0.00	0	50.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.23770		1.23770		1.24810	1.24810			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24040		1.24040		1.25070	1.25070			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.24300		1.24300		1.25320	1.25320			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.06080		1.06080		1.06970	1.06970			0.00	106,080.00	100	67.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06570		1.06570		1.07460	1.07460			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07090		1.07090		1.07960	1.07960			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07580		1.07580		1.08460	1.08460			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			9.00312		111.01609		9.03463	110.80004		9.19	0.00	590,938,647.07	5,323	115,516.00
R186	On 02/02/2017	Bond Future	8.00	Call	126.16000		0.12616		116.31000	0.11631	126.160	8.95	0.06	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	426.48000		0.42648		397.28000	0.39728	426.480	9.07	0.18	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	505.93000		0.50593		472.13000	0.47213	505.930	9.09	0.20	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	790.46000		0.79046		741.36000	0.74136	790.460	9.14	0.28	0.00	0	7,000.00

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
R186	On 02/02/2017	Bond Future	8.62	Call	830.14000		0.83014		779.03000	0.77903	830.140	9.15	0.29	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,374.61000		2.37461		2,511.47000	2.51147	2,374.610	9.26	0.57	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,258.18000		2.25818		2,391.40000	2.39140	2,258.180	9.28	0.55	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	2,072.86000		2.07286		2,199.94000	2.19994	2,072.860	9.31	0.52	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,831.53000		1.83153		1,949.95000	1.94995	1,831.530	9.35	0.48	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,581.07000		1.58107		1,689.57000	1.68957	1,581.070	9.40	0.44	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	863.85000		0.86385		937.11000	0.93711	863.850	9.58	0.28	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	693.31000		0.69331		756.15000	0.75615	693.310	9.64	0.24	1,304,252.01	50	13,550.00
R186	On 04/05/2017	Bond Future			9.04846		113.18198		9.08130	112.96154		8.98	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.08488		110.15520		9.11897	109.93110		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			299.03871		299.03871		299.09535	299.09535			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			304.89022		304.89022		304.94770	304.94770			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			304.14583		304.14583		304.20658	304.20658			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			248.15779		248.15779		248.20406	248.20406			0.00	0.00	0	36,619.00
R202	On 04/05/2017	Bond Future			253.01385		253.01385		253.06077	253.06077			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			254.45687		254.45687		254.50635	254.50635			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			8.68647		99.07688		8.72878	98.88631		6.55	0.00	0.00	0	16,460.00
R2023	On 04/05/2017	Bond Future			8.72662		97.07680		8.77124	96.88239		6.55	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.75455		99.03126		8.80150	98.83365		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			7.73940		103.58561		7.80043	103.55034		0.61	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future			7.50945		101.43294		7.61288	101.39684		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			9.39428		89.81718		9.43593	89.53163			0.00	700,574,004.00	7,800	33,739.00
R2030	On 04/05/2017	Bond Future			9.44497		91.56974		9.48806	91.27848			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.49002		89.40621		9.53452	89.10971			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			9.51639		92.87536		9.55802	92.56999		12.59	0.00	0.00	0	18,016.00
R2032	On 04/05/2017	Bond Future			9.56585		90.52783		9.60885	90.21635		12.91	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future			9.60824		92.35066		9.65253	92.03359		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

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
R2035	On 02/02/2017	Bond Future			9.63859		97.43707		9.69052	97.02004			0.00	0.00	0	5,957.00
R2035	On 04/05/2017	Bond Future			9.68724		94.83405		9.74078	94.40883			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future			9.72962		96.74351		9.78474	96.31037			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			9.70504		89.61316		9.75685	89.19902		14.71	0.00	0.00	0	45,061.00
R2037	On 04/05/2017	Bond Future			9.75674		91.36176		9.81015	90.93936		14.46	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future			9.80373		88.94364		9.85871	88.51336		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			7.93580		101.14934		7.98633	101.06308		1.91	0.00	0.00	0	30,219.00
R204	On 04/05/2017	Bond Future			7.94510		103.12269		8.00412	103.03460		1.75	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future			7.90402		101.15647		7.97388	101.06734		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			9.72931		93.51875		9.78623	93.03010		15.38	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future			9.78013		95.34357		9.83878	94.84518		15.11	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			9.82635		92.75514		9.88669	92.24750		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			9.72750		90.89125		9.78437	90.39687		16.08	0.00	0.00	0	20,659.00
R2044	On 04/05/2017	Bond Future			9.77618		92.66470		9.83472	92.16060		15.81	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.82034		90.14760		9.88054	89.63396		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			9.69875		94.59091		9.75565	94.08333		15.92	0.00	0.00	0	65,316.00
R2048	On 04/05/2017	Bond Future			9.74253		91.99586		9.80105	91.47832		16.40	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.78066		93.84814		9.84076	93.32082		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			8.19810		98.02207		8.24156	97.91238		3.11	0.00	0.00	0	86,326.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,856.55000		1.85655	1,761.72000	1.76172	1,856.550		3.29	0.89	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.23556		99.93453		8.28359	99.82255		2.95	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.24839		98.30223		8.30155	98.18871		2.84	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	888.36000		0.88836	836.33000	0.83633	888.360		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
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			8.40775		96.69668		8.44523	96.57237		4.47	0.00	0.00	0	33,544.00

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
R208	On 04/05/2017	Bond Future		8.44543	95.17994		8.48574	95.05304		4.43	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future		8.46604	97.09629		8.50925	96.96755		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		9.58146	73.24330		9.63316	72.89648		14.63	0.00	1,245,136.10	17	62,108.00
R209	On 04/05/2017	Bond Future		9.62562	71.52109		9.67880	71.16745		15.08	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future		9.66346	72.96124		9.71806	72.60097		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		188.61804	188.61804		188.65270	188.65270			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future		189.99259	189.99259		190.02775	190.02775			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future		193.82814	193.82814		193.86535	193.86535			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		147.31453	147.31453		147.34199	147.34199			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future		150.19733	150.19733		150.22514	150.22514			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future		151.19916	151.19916		151.22856	151.22856			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		9.41529	84.47034		9.45692	84.19308		12.34	0.00	1,520,466.12	18	51,184.00
R213	On 04/05/2017	Bond Future		9.45973	82.56591		9.50268	82.28320		12.68	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future		9.49744	84.22822		9.54166	83.94044		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		9.65759	73.55058		9.70930	73.18883		15.37	0.00	0.00	0	34,384.00
R214	On 04/05/2017	Bond Future		9.70007	71.68688		9.75322	71.31795		15.86	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future		9.73688	73.13025		9.79142	72.75437		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

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
RAIN	On 19/12/2016	Foreign Exchange Future	24,173.20000		24,173.20000	24,187.75000	24,187.75000				0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	24,603.07000		24,603.07000	24,612.73000	24,612.73000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.13780		10.13780	10.13770	10.13770			17.99	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.31030		10.31030	10.31070	10.31070			16.62	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	10.50750		10.50750	10.50630	10.50630			16.68	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.25200		4.25200	4.26330	4.26330			18.01	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.24120		4.24120	4.25390	4.25390			16.73	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	4.22080		4.22080	4.23840	4.23840			16.51	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.43640		1.43640	1.42740	1.42740				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.39020		1.39020	1.38050	1.38050				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.33270		1.33270	1.32300	1.32300				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.28340		1.28340	1.27370	1.27370				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>3,105,832,377.29</b>	<b>192,701</b>	<b>4 265 853.00</b>
<b>Grand Total:</b>												<b>3,105,832,377.29</b>	<b>192,701</b>	<b>4 265 853.00</b>