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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 28/12/2016	Any day expiry	14.07980	14.07980		13.96260	13.96260		16.23	0.00	0.00	0	0.00
\$ / R	On 29/12/2016	Any day expiry	14.07040	14.07040		13.96340	13.96340		16.40	0.00	0.00	0	0.00
\$ / R	On 04/01/2017	Any day expiry	14.08400	14.08400		13.96800	13.96800		16.34	0.00	0.00	0	2,250.00
\$ / R	On 11/01/2017	Any day expiry	14.10280	14.10280		13.99110	13.99110		17.00	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry	14.10820	14.10820		13.99760	13.99760		17.27	0.00	0.00	0	390.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	163.82360	0.16382	224.63430	0.22463	163.824	17.07	0.39	0.00	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	4.82060	0.00482	2.96840	0.00297	4.821	25.44	0.02	0.00	2,000.00
\$ / R	On 17/01/2017	Any day expiry	14.11920	14.11920		14.01080	14.01080		17.17	0.00	0.00	0	1,600.00
\$ / R	On 18/01/2017	Any day expiry	14.12200	14.12200		14.01410	14.01410		17.28	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	201.61290	0.20161	177.25340	0.17725	201.613	17.74	0.42	0.00	5,000.00
\$ / R	On 20/01/2017	Any day expiry	14.12750	14.12750		14.02070	14.02070		17.56	0.00	0.00	0	184.00
\$ / R	On 23/01/2017	Any day expiry	14.13570	14.13570		14.03060	14.03060		17.44	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry	14.14120	14.14120		14.03660	14.03660		17.59	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	281.51930	0.28152	349.96370	0.34996	281.519	17.55	0.47	0.00	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	15.43090	0.01543	15.85380	0.01585	15.431	21.65	0.04	0.00	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.14670	14.14670		14.04210	14.04210		17.72	0.00	0.00	0	1,289.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	162.62080	0.16262	211.48720	0.21149	162.621	17.43	0.32	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	213.11140	0.21311	192.89800	0.19290	213.111	18.34	0.39	0.00	0	1,000.00
\$ / R	On 30/01/2017	Any day expiry			14.15490	14.15490	14.05040	14.05040		17.63	0.00	0.00	0	3,901.00
\$ / R	On 31/01/2017	Any day expiry			14.15760	14.15760	14.05320	14.05320		17.70	0.00	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	326.95930	0.32696	397.87750	0.39788	326.959	17.70	0.48	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	86.63410	0.08663	82.25570	0.08226	86.634	19.76	0.18	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			14.20290	14.20290	14.10000	14.10000		18.12	0.00	0.00	0	340.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	474.09200	0.47409	547.49670	0.54750	474.092	18.37	0.53	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	157.32820	0.15733	147.31030	0.14731	157.328	19.82	0.25	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			14.22960	14.22960	14.12710	14.12710		18.21	0.00	0.00	0	5,745.00
\$ / R	On 28/02/2017	Any day expiry			14.23230	14.23230	14.12980	14.12980		18.28	0.00	0.00	0	720.00
\$ / R	On 01/03/2017	Any day expiry			14.23490	14.23490	14.13240	14.13240		18.34	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.26650	14.26650	14.16410	14.16410		18.63	0.00	233,956,333.50	16,399	446,343.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	23.22980	0.02323	27.56060	0.02756	23.230	19.72	0.04	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	35.92670	0.03593	41.48500	0.04149	35.927	18.88	0.06	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	78.60870	0.07861	93.82790	0.09383	78.609	17.92	0.13	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	83.05550	0.08306	99.03330	0.09903	83.055	17.92	0.13	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	94.18870	0.09419	112.02200	0.11202	94.189	17.92	0.15	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	121.86130	0.12186	144.06840	0.14407	121.861	17.92	0.18	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	180.87780	0.18088	212.46000	0.21246	180.878	17.93	0.24	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	843.56850	0.84357	779.34190	0.77934	843.569	18.03	0.71	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	810.93950	0.81094	748.60660	0.74861	810.939	18.08	0.70	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	632.75080	0.63275	581.87100	0.58187	632.751	18.38	0.60	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	366.25080	0.36625	417.77100	0.41777	366.251	18.38	0.40	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	413.56730	0.41357	468.84840	0.46885	413.567	18.48	0.43	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	485.66250	0.48566	447.65990	0.44766	485.663	18.72	0.51	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	519.16250	0.51916	583.55990	0.58356	519.163	18.72	0.49	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	444.86580	0.44487	410.08370	0.41008	444.866	18.90	0.48	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	578.36580	0.57837	645.98370	0.64598	578.366	18.90	0.52	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	429.40740	0.42941	395.86420	0.39586	429.407	18.97	0.46	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	602.90740	0.60291	671.76420	0.67176	602.907	18.97	0.54	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	407.10590	0.40711	375.37060	0.37537	407.106	19.08	0.45	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	739.32680	0.73933	814.22460	0.81422	739.327	19.35	0.60	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	280.78400	0.28078	259.78830	0.25979	280.784	19.81	0.34	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	268.19830	0.26820	248.38160	0.24838	268.198	19.91	0.32	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	258.58640	0.25859	239.61340	0.23961	258.586	19.98	0.31	0.00	0	506.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	236.00000	0.23600	219.01560	0.21902	236.000	20.17	0.29	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,173.01650	1.17302	1,260.76830	1.26077	1,173.016	20.41	0.74	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,279.49040	1.27949	1,369.31780	1.36932	1,279.490	20.66	0.76	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	166.64330	0.16664	155.76980	0.15577	166.643	20.89	0.22	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	163.62420	0.16362	153.01490	0.15301	163.624	20.92	0.21	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,569.84260	1.56984	1,662.95520	1.66296	1,569.843	21.30	0.82	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,604.76960	1.60477	1,698.25460	1.69825	1,604.770	21.37	0.82	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	124.00820	0.12401	115.63030	0.11563	124.008	21.46	0.17	0.00	0	180.00

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	16.00	Call	102.60220	0.10260	95.79350	0.09579	102.602	21.78	0.14	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	83.36390	0.08336	77.94430	0.07794	83.364	22.13	0.12	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	64.13720	0.06414	60.07830	0.06008	64.137	22.57	0.09	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,534.39150	2.53439	2,633.64650	2.63365	2,534.391	22.97	0.92	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	40.51290	0.04051	38.06780	0.03807	40.513	23.37	0.06	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	30.62620	0.03063	29.82420	0.02982	30.626	23.85	0.05	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	11.75200	0.01175	13.26920	0.01327	11.752	25.57	0.02	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	11.65730	0.01166	13.11550	0.01312	11.657	25.59	0.02	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	6.09330	0.00609	6.73520	0.00674	6.093	25.76	0.01	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	3.74070	0.00374	4.22040	0.00422	3.741	25.76	0.01	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.22300	0.00022	0.28590	0.00029	0.223	25.76	0.00	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.31390	14.31390	14.21210	14.21210		19.00	0.00	0.00	0	1,561.00
\$ / R	On 11/04/2017	Any day expiry			14.34360	14.34360	14.24160	14.24160		19.06	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.34630	14.34630	14.24430	14.24430		19.06	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	402.66330	0.40266	447.79670	0.44780	402.663	18.62	0.37	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	83.91690	0.08392	78.17730	0.07818	83.917	23.18	0.10	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.34900	14.34900	14.24700	14.24700		19.08	0.00	0.00	0	0.00
\$ / R	On 18/04/2017	Any day expiry			14.36250	14.36250	14.26040	14.26040		19.02	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			14.37060	14.37060	14.26850	14.26850		19.07	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.38140	14.38140	14.27920	14.27920		19.10	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	356.32300	0.35632	396.72650	0.39673	356.323	18.41	0.33	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	490.24260	0.49024	539.55760	0.53956	490.243	18.76	0.41	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	400.84510	0.40085	373.15140	0.37315	400.845	20.10	0.37	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	131.88040	0.13188	123.29280	0.12329	131.880	22.49	0.14	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.52990	14.52990	14.42700	14.42700		19.26	0.00	0.00	0	202,441.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	118.44170	0.11844	136.15410	0.13615	118.442	17.62	0.13	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	176.74360	0.17674	197.11810	0.19712	176.744	17.90	0.17	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	431.08250	0.43108	470.92270	0.47092	431.083	18.40	0.33	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	448.01600	0.44802	488.90730	0.48891	448.016	18.44	0.34	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	505.64470	0.50564	549.93050	0.54993	505.645	18.60	0.36	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	557.46310	0.55746	604.60770	0.60461	557.463	18.73	0.39	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	567.17970	0.56718	614.84480	0.61484	567.180	18.75	0.39	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	591.87130	0.59187	640.82730	0.64083	591.871	18.81	0.40	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	617.12480	0.61712	667.36450	0.66736	617.125	18.87	0.41	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	669.29550	0.66930	722.07690	0.72208	669.296	18.99	0.43	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	792.85760	0.79286	747.10730	0.74711	792.858	19.20	0.53	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,001.82550	1.00183	1,067.47970	1.06748	1,001.826	19.70	0.54	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	486.25210	0.48625	458.95910	0.45896	486.252	20.39	0.37	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,431.04210	1.43104	1,508.20910	1.50821	1,431.042	20.54	0.65	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	397.21560	0.39722	375.48060	0.37548	397.216	20.94	0.31	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,647.31560	1.64732	1,728.48060	1.72848	1,647.316	20.94	0.69	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	382.80610	0.38281	361.98550	0.36199	382.806	21.04	0.30	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	380.79630	0.38080	360.09870	0.36010	380.796	21.06	0.30	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	353.81160	0.35381	333.71950	0.33372	353.812	21.26	0.28	0.00	0	5,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	334.74440		0.33474		315.82400	0.31582	334.744	21.38	0.27	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	316.72630		0.31673		298.92540	0.29893	316.726	21.49	0.26	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	306.40050		0.30640		289.24370	0.28924	306.400	21.56	0.25	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	236.75970		0.23676		223.98670	0.22399	236.760	22.09	0.20	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	120.28140		0.12028		115.48120	0.11548	120.281	24.13	0.11	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	99.53490		0.09953		95.66190	0.09566	99.535	25.00	0.09	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	53.42540		0.05343		49.71980	0.04972	53.425	25.44	0.05	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.59210		14.59210		14.48890	14.48890		19.31	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	505.01920		0.50502		547.07640	0.54708	505.019	18.54	0.35	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	163.83140		0.16383		158.03490	0.15803	163.831	23.65	0.14	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.61660		14.61660		14.51310	14.51310		19.32	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.77670		14.77670		14.67190	14.67190		19.39	0.00	0.00	0	5,842.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	175.57890		0.17558		187.12180	0.18712	175.579	17.40	0.14	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	235.78750		0.23579		254.22600	0.25423	235.788	17.72	0.18	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	354.43160		0.35443		380.26830	0.38027	354.432	18.16	0.24	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	475.76870		0.47577		508.14680	0.50815	475.769	18.36	0.30	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	479.56320		0.47956		512.13390	0.51213	479.563	18.37	0.30	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	680.31160		0.68031		725.18500	0.72519	680.312	18.76	0.38	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	730.66790		0.73067		777.67010	0.77767	730.668	18.88	0.39	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	809.64150		0.80964		859.79580	0.85980	809.641	19.06	0.42	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	506.51920		0.50652		481.86800	0.48187	506.519	21.34	0.32	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	430.95610		0.43096		410.65510	0.41066	430.956	21.77	0.28	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	397.97180		0.39797		379.59920	0.37960	397.972	21.98	0.26	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	393.27120		0.39327		375.17800	0.37518	393.271	22.02	0.26	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	275.98680		0.27599		266.72020	0.26672	275.987	23.20	0.19	0.00	0	3,099.00
\$ / R	On 23/10/2017	Any day expiry			14.87080		14.87080		14.76520	14.76520		19.46	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.02080		15.02080		14.91400	14.91400		19.54	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	384.55680		0.38456		410.11710	0.41012	384.557	17.94	0.23	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	628.56970		0.62857		663.42120	0.66342	628.570	18.48	0.32	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	667.36080		0.66736		703.79890	0.70380	667.361	18.54	0.33	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	693.95240		0.69395		731.44720	0.73145	693.952	18.59	0.34	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	707.46330		0.70746		746.28820	0.74629	707.463	18.61	0.34	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	867.04370		0.86704		914.00910	0.91401	867.044	18.95	0.39	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	883.02000		0.88302		930.57850	0.93058	883.020	18.99	0.39	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	700.22440		0.70022		671.51020	0.67151	700.224	21.24	0.36	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	641.86800		0.64187		616.12360	0.61612	641.868	21.53	0.34	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	581.84020		0.58184		559.20100	0.55920	581.840	21.85	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	574.59990		0.57460		552.33960	0.55234	574.600	21.90	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	569.23740		0.56924		547.25690	0.54726	569.237	21.93	0.30	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	562.18180		0.56218		540.57160	0.54057	562.182	21.97	0.30	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	439.89090		0.43989		426.71260	0.42671	439.891	22.85	0.24	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.26680		15.26680		15.15980	15.15980		20.04	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.51310		15.51310		15.40610	15.40610		20.39	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	598.37200		0.59837		626.84330	0.62684	598.372	18.82	0.25	0.00	0	70,530.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.26650		14.26650		14.16410	14.16410		18.63	0.00	0.00	0	520.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.52990		14.52990		14.42700	14.42700		19.26	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.77670		14.77670		14.67190	14.67190		19.39	0.00	0.00	0	0.00
£ / R	On 06/01/2017	Any day expiry			17.37340		17.37340		17.31420	17.31420		22.04	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			17.46920		17.46920		17.43010	17.43010		20.55	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			17.57160		17.57160		17.53560	17.53560		20.07	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.61850		17.61850		17.58260	17.58260		20.09	0.00	70,474.00	4	44,174.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	985.88200		0.98588	968.60380	0.96860	985.882	19.34	0.67	0.00	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	371.04850		0.37105	366.95040	0.36695	371.048	21.48	0.33	0.00	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	264.28540		0.26429	262.15850	0.26216	264.285	22.24	0.25	0.00	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	60.65400		0.06065	61.24550	0.06125	60.654	24.39	0.07	0.00	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.68410		17.68410		17.64980	17.64980		20.12	0.00	0.00	0	89.00
£ / R	On 25/04/2017	Any day expiry			17.78090		17.78090		17.74610	17.74610		19.83	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.98610		17.98610		17.95090	17.95090		19.51	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.33560		18.33560		18.29980	18.29980		18.96	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.68720		18.68720		18.65090	18.65090		18.69	0.00	0.00	0	5,698.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12173		0.12173		0.12119	0.12119		17.39	0.00	0.00	0	320.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12457		0.12457		0.12403	0.12403		17.69	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12730		0.12730		0.12675	0.12675		23.41	0.00	0.00	0	0.00
€ / R	On 23/01/2017	Any day expiry			14.81280		14.81280		14.67930	14.67930		16.63	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.82040		14.82040		14.68740	14.68740		16.81	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.84220		14.84220		14.70900	14.70900		16.90	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.92590		14.92590		14.79490	14.79490		17.11	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.93990		14.93990		14.80870	14.80870		17.15	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.98440		14.98440		14.85330	14.85330		17.46	0.00	1,873,050.00	125	87,531.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	205.01940		0.20502	246.56040	0.24656	205.019	17.09	0.27	0.00	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	583.38770		0.58339	518.14920	0.51815	583.388	17.36	0.58	0.00	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	186.42240		0.18642	168.52220	0.16852	186.422	18.97	0.25	0.00	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	51.24870		0.05125	51.24010	0.05124	51.249	20.11	0.08	0.00	0.00	0	1,000.00
€ / R	On 15/03/2017	Any day expiry			14.99120		14.99120		14.86010	14.86010		17.54	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			15.04700		15.04700		14.91670	14.91670		17.74	0.00	0.00	0	7.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.33630		15.33630		15.20340	15.20340		17.83	0.00	0.00	0	79,717.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.67500		15.67500		15.53840	15.53840		18.05	0.00	0.00	0	1,156.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.01850		16.01850		15.87920	15.87920		18.23	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.13605		99.13605		99.24451	99.24451			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.28870		96.28870		96.40420	96.40420			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.12920		95.12920		95.25105	95.25105			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.27860		97.27860		97.40486	97.40486			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.97853		100.97853		101.10690	101.10690			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
1Y STND	On 16/03/2017	Interest Rate Swap	100.00270		100.00270		100.00270	100.00270			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.61990		99.61990		99.62045	99.62045			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.65968		99.65968		99.66349	99.66349			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.93103		99.93103		99.93415	99.93415			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.95567		99.95567		99.95911	99.95911			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.25744		99.25744		99.26278	99.26278			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.94364		98.94364		98.95225	98.95225			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.03368		99.03368		99.04632	99.04632			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.56000		99.56000		99.57000	99.57000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.16978		98.16978		98.22369	98.22369			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.54867		97.54867		97.60525	97.60525			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.90010		96.90010		96.95560	96.95560			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.22890		97.22890		97.28165	97.28165			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.51944		99.51944		99.57081	99.57081			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	510.99000		510.99000		510.79200	510.79200			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	520.86000		520.86000		520.65700	520.65700			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	531.23100		531.23100		531.03300	531.03300			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	589.53900		589.53900		589.14600	589.14600			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	600.92600		600.92600		600.52500	600.52500			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	612.89100		612.89100		612.49200	612.49200			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	535.17100		535.17100		535.12800	535.12800			0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future	545.50800		545.50800		545.46400	545.46400			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	556.37000		556.37000		556.33400	556.33400			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.27910		10.27910		10.26170	10.26170		13.70	0.00	10,279.10	1	19,207.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.44570		10.44570		10.42910	10.42910		13.94	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.60370		10.60370		10.58680	10.58680		14.34	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.76000		10.76000		10.74320	10.74320		14.61	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.57830		10.57830		10.59520	10.59520		15.78	0.00	1,692,528.00	160	69.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.78590		10.78590		10.80390	10.80390		16.06	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.98180		10.98180		10.99930	10.99930		15.96	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.99010		13.99010		13.90910	13.90910		17.86	0.00	1,720,782.30	123	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.33730		14.33730		14.25680	14.25680		18.75	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.67370		14.67370		14.58990	14.58990		19.08	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.02350		2.02350		2.01520	2.01520		17.25	0.00	0.00	0	10.00

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
CNH / R	On 19/06/2017	Foreign Exchange Future			2.03910		2.03910		2.03310	2.03310		17.69	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future			2.05650		2.05650		2.05080	2.05080		18.04	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future			2.01870		2.01870		2.00080	2.00080		16.58	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future			2.06700		2.06700		2.04890	2.04890		16.97	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			10.59474		79.04226		10.59571	79.03614			0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future			10.67728		76.77508		10.67830	76.76873			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future			10.75369		78.30400		10.75453	78.29884			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			10.72744		83.15074		10.72328	83.18076			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future			10.80967		80.49393		10.80539	80.52439			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future			10.88487		82.09716		10.88026	82.12957			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			533.08600		533.08600		533.02700	533.02700			0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI			543.38300		543.38300		543.32200	543.32200			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI			554.20300		554.20300		554.14900	554.14900			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future			1.83790		1.83790		1.82500	1.82500		18.38	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future			1.87070		1.87070		1.85820	1.85820		18.38	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future			1.90130		1.90130		1.88830	1.88830		18.70	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future			127.12127		127.12127		127.13395	127.13395			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future			129.58405		129.58405		129.59681	129.59681			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future			130.83831		130.83831		130.85338	130.85338			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future	105.81869		105.81869		105.82878	105.82878			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	106.82898		106.82898		106.83908	106.83908			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	108.96220		108.96220		108.97433	108.97433			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2017	Bond Future	130.64726		130.64726		130.66014	130.66014			0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	133.17837		133.17837		133.19152	133.19152			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	134.33776		134.33776		134.35314	134.35314			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	132.75770		132.75770		132.77074	132.77074			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	133.80063		133.80063		133.81375	133.81375			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	136.47262		136.47262		136.48834	136.48834			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future	139.27230		139.27230		139.28590	139.28590			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future	141.97023		141.97023		141.98394	141.98394			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	143.14261		143.14261		143.15870	143.15870			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2017	Index Future	247.40300		247.40300		247.42700	247.42700			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future	252.19700		252.19700		252.22100	252.22100			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	257.23300		257.23300		257.26200	257.26200			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	671.82400		671.82400		671.88600	671.88600			0.00	0.00	0	157.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.39000		92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.62000		92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.64000		92.36000		7.64000	92.36000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13720		0.13720		0.13640	0.13640			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13720		0.13720		0.13550	0.13550			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13760		0.13760		0.13540	0.13540			0.00	0.00	0	1,382.00

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
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.83150		9.83150		9.78460	9.78460		15.31	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.98360		9.98360		9.93730	9.93730		15.65	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.12650		10.12650		10.07920	10.07920		15.80	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.31490		1.31490		1.31130	1.31130			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.33670		1.33670		1.33420	1.33420			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.35350		1.35350		1.34670	1.34670			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.23500		1.23500		1.24130	1.24130			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.23790		1.23790		1.24430	1.24430			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.24080		1.24080		1.24730	1.24730			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.05030		1.05030		1.04870	1.04870			0.00	0.00	0	12.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.05550		1.05550		1.05380	1.05380			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06080		1.06080		1.05910	1.05910			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.98328		111.15242		8.99401	111.07866		9.26	0.00	33,345,726.00	300	116,807.00
R186	On 02/02/2017	Bond Future	8.00	Call	27.34000		0.02734		27.81000	0.02781	27.340	8.94	0.02	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	178.51000		0.17851		178.01000	0.17801	178.510	9.06	0.11	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	230.29000		0.23029		229.15000	0.22915	230.290	9.08	0.14	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	442.32000		0.44232		438.00000	0.43800	442.320	9.13	0.23	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	474.60000		0.47460		469.74000	0.46974	474.600	9.14	0.24	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,817.68000		1.81768		1,876.94000	1.87694	1,817.680	9.22	0.58	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,697.82000		1.69782		1,755.57000	1.75557	1,697.820	9.23	0.56	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,509.46000		1.50946		1,564.53000	1.56453	1,509.460	9.24	0.52	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,270.47000		1.27047		1,321.53000	1.32153	1,270.470	9.27	0.47	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,033.04000		1.03304		1,079.28000	1.07928	1,033.040	9.32	0.40	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	426.74000		0.42674		454.68000	0.45468	426.740	9.49	0.21	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	306.02000		0.30602		328.55000	0.32855	306.020	9.55	0.16	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			9.03108		113.29889		9.04227	113.22360		9.03	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.07049		110.24998		9.08188	110.17495		9.30	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future			295.03297		295.03297		295.06152	295.06152			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			300.74846		300.74846		300.77731	300.77731			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.85075		299.85075		299.88500	299.88500			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/02/2017	Bond Future			242.89622		242.89622		242.91940	242.91940			0.00	0.00	0	36,370.00
R202	On 04/05/2017	Bond Future			247.60174		247.60174		247.62523	247.62523			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
R202	On 03/08/2017	Bond Future		248.87916	248.87916		248.90705	248.90705			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		8.70120	99.01049		8.71206	98.96157		6.62	0.00	0.00	0	19,260.00
R2023	On 04/05/2017	Bond Future		8.74649	96.99017		8.75796	96.94020		6.63	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.78061	98.92151		8.79235	98.87212		6.36	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		7.79372	103.55421		7.80632	103.54694		0.62	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future		7.65823	101.38101		7.67978	101.37350		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		9.40440	89.74768		9.40499	89.74363			0.00	0.00	0	34,064.00
R2030	On 04/05/2017	Bond Future		9.45807	91.48105		9.45868	91.47692			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.50659	89.29564		9.50701	89.29284			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		9.55579	92.58631		9.55641	92.58177		12.69	0.00	0.00	0	19,889.00
R2032	On 04/05/2017	Bond Future		9.60900	90.21527		9.60965	90.21057		13.02	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.65556	92.01195		9.65603	92.00860		12.86	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future		9.64142	97.41427		9.64206	97.40911			0.00	0.00	0	7,194.00
R2035	On 04/05/2017	Bond Future		9.69248	94.79230		9.69315	94.78697			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.73768	96.67998		9.73818	96.67604			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		9.69944	89.65810		9.69496	89.69408		14.79	0.00	0.00	0	45,256.00
R2037	On 04/05/2017	Bond Future		9.75322	91.38971		9.74861	91.42634		14.55	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.80265	88.95213		9.79771	88.99095		15.08	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		7.99353	101.05079		8.00465	101.03182		1.95	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future		8.02583	103.00222		8.03886	102.98280		1.72	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		8.01785	101.01130		8.03212	100.99312		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		9.70377	93.73938		9.69928	93.77825		15.45	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.75600	95.54990		9.75138	95.58949		15.20	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.80397	92.94459		9.79903	92.98649		15.76	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 02/02/2017	Bond Future			9.70280		91.10742		9.69828	91.14707		16.16	0.00	0.00	0	20,531.00
R2044	On 04/05/2017	Bond Future			9.75284		92.86703		9.74820	92.90735		15.91	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.79869		90.33356		9.79374	90.37617		16.49	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			9.68351		94.72772		9.67901	94.76818		15.99	0.00	0.00	0	74,008.00
R2048	On 04/05/2017	Bond Future			9.72889		92.11725		9.72427	92.15843		16.51	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.76894		93.95161		9.76402	93.99511		16.34	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			8.20907		97.99437		8.21995	97.96690		3.18	0.00	0.00	0	74,783.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,774.95000		1.77495		1,750.48000	1.75048	1,774.950	3.31	0.95	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.25599		99.88688		8.26805	99.85876		2.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.28137		98.23178		8.29404	98.20473		2.88	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	787.72000		0.78772		777.05000	0.77705	787.720	2.87	0.47	0.00	0	51.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.36809		96.82843		8.37893	96.79240		4.53	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future			8.40879		95.29547		8.42046	95.25865		4.40	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.43357		97.19318		8.44563	97.15718		4.24	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.58252		73.23617		9.58306	73.23253		14.69	0.00	0.00	0	66,512.00
R209	On 04/05/2017	Bond Future			9.62882		71.49974		9.62939	71.49594		15.15	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.66914		72.92363		9.66955	72.92092		15.08	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future			185.82244		185.82244		185.84045	185.84045			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			187.10450		187.10450		187.12275	187.12275			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.84108		190.84108		190.86252	190.86252			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

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
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future	146.05574		146.05574		146.07018	146.07018			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	148.88538		148.88538		148.89990	148.89990			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	149.82674		149.82674		149.84402	149.84402			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	9.41971		84.44084		9.42031	84.43683		12.40	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future	9.46674		82.51967		9.46736	82.51559		12.74	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.50746		84.16289		9.50790	84.16002		12.63	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.63784		73.68955		9.63332	73.72142		15.44	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.68179		71.81450		9.67716	71.84688		15.92	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.72039		73.24455		9.71547	73.27871		15.82	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	23,537.54000	23,537.54000			23,388.95000	23,388.95000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.84220	9.84220			9.80720	9.80720		14.60	0.00	0.00	0	36.00
SGD / R	On 19/06/2017	Foreign Exchange Future	10.02230	10.02230			9.98900	9.98900		14.85	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.99590	3.99590			3.96330	3.96330		16.42	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.97750	3.97750			3.94270	3.94270		16.63	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.39370	1.39370			1.38040	1.38040			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.34040	1.34040			1.31910	1.31910			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.28090	1.28090			1.26850	1.26850			0.00	0.00	0	0.00

Total for Derivatives :												272,669,172.90	17,112	3,074,369.00
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Grand Total:												272,669,172.90	17,112	3,074,369.00
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