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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 08/09/2016

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 08/09/2016	Any day expiry	13.95430	13.95430		14.05600	14.05600		22.35	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	13.97140	13.97140		14.05600	14.05600		22.28	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	0.19880	0.00020	1.15930	0.00116	0.199	46.95	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	0.01980	0.00002	0.04450	0.00004	0.020	86.49	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry	13.96620	13.96620		14.06430	14.06430		17.61	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	987.05590	0.98706	892.16040	0.89216	987.056	27.99	0.98	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.20410	0.00020	0.26910	0.00027	0.204	76.36	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry	13.97170	13.97170		14.06990	14.06990		17.94	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.98270	13.98270		14.08090	14.08090		18.65	0.00	1,824,574,557.60	130,488	373,811.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.00	Put	4.61890	0.00462	4.13030	0.00413	4.619	21.33	0.02	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	8.28700	0.00829	6.81910	0.00682	8.287	18.63	0.04	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	28.84160	0.02884	18.52800	0.01853	28.842	18.15	0.13	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	38.32030	0.03832	25.87790	0.02588	38.320	18.21	0.16	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	64.20580	0.06421	46.90070	0.04690	64.206	18.33	0.24	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	69.52760	0.06953	51.33710	0.05134	69.528	18.35	0.26	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	93.98650	0.09399	72.05290	0.07205	93.986	18.43	0.32	0	525.00

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 19/09/2016	Foreign Exchange Future	14.00	Put	189.52970		0.18953		155.74570	0.15575	189.530	18.65	0.51	0.00	0	3,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	172.22970		0.17223		236.64570	0.23665	172.230	18.65	0.49	0.00	0	47,050.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	99.52930		0.09953		147.55800	0.14756	99.529	19.33	0.33	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	316.82930		0.31683		266.65800	0.26666	316.829	19.33	0.67	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	74.07840		0.07408		114.35450	0.11435	74.078	19.66	0.26	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	556.91000		0.55691		485.58480	0.48558	556.910	20.34	0.84	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	28.53770		0.02854		49.98790	0.04999	28.538	20.67	0.12	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	645.83770		0.64584		569.08790	0.56909	645.838	20.67	0.88	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	26.69970		0.02670		47.17030	0.04717	26.700	20.74	0.11	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	737.69580		0.73770		656.39040	0.65639	737.696	21.01	0.91	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	19.29760		0.01930		35.13790	0.03514	19.298	21.14	0.08	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	794.58840		0.79459		710.27440	0.71027	794.588	21.41	0.92	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	9.14480		0.00914		16.81630	0.01682	9.145	23.00	0.04	0.00	0	5,650.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	1,026.44480		1.02644		935.91630	0.93592	1,026.445	23.00	0.96	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	5.56270		0.00556		10.45580	0.01046	5.563	24.33	0.03	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	4.39210		0.00439		8.32110	0.00832	4.392	24.99	0.02	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.50	Call	2.78120		0.00278		5.37550	0.00538	2.781	26.28	0.01	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,619.52930		1.61953	1,523.47700	1.52348	1,619.529	26.92	0.99	0.00	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,719.10080		1.71910	1,622.68900	1.62269	1,719.101	27.55	0.99	0.00	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	1.30040		0.00130	2.65050	0.00265	1.300	28.56	0.01	0.00	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	0.93970		0.00094	1.95800	0.00196	0.940	29.63	0.00	0.00	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	0.50560		0.00051	1.09760	0.00110	0.506	31.90	0.00	0.00	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	0.41940		0.00042	0.92140	0.00092	0.419	32.66	0.00	0.00	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	0.34600		0.00035	0.76960	0.00077	0.346	33.48	0.00	0.00	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	0.33620		0.00034	0.74920	0.00075	0.336	33.60	0.00	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	0.31770		0.00032	0.71060	0.00071	0.318	33.86	0.00	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	0.13690		0.00014	0.19710	0.00020	0.137	41.02	0.00	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.00210		0.00000	0.00330	0.00000	0.002	44.65	0.00	0.00	0.00	0	17,500.00
\$ / R	On 22/09/2016	Any day expiry			13.99080		13.99080	14.08900	14.08900			19.55	0.00	0.00	0	0.00
\$ / R	On 22/09/2016	Any day expiry	14.20	Put	342.72040		0.34272	289.17410	0.28917	342.720	20.22	0.64	0.00	0.00	0	16,500.00
\$ / R	On 27/09/2016	Any day expiry			14.00420		14.00420	14.10260	14.10260			19.02	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.00690		14.00690	14.10540	14.10540			19.05	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.49880		0.00050	0.34040	0.00034	0.499	25.71	0.00	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	62.22750		0.06223	51.05810	0.05106	62.228	18.15	0.19	0.00	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	1.73390		0.00173	2.14770	0.00215	1.734	42.06	0.00	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	1.29980		0.00130	1.98560	0.00199	1.300	42.06	0.00	0.00	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			14.00960		14.00960	14.10810	14.10810			19.06	0.00	0.00	0	22,740.00
\$ / R	On 30/09/2016	Any day expiry			14.01230		14.01230	14.11080	14.11080			19.08	0.00	0.00	0	2,856.00
\$ / R	On 30/09/2016	Any day expiry	14.25	Call	172.51420		0.17251	0.00000	0.00000	172.514	19.89	0.37	0.00	208,155,916.80	40,000	20,000.00
\$ / R	On 30/09/2016	Any day expiry	14.50	Call	108.16660		0.10817	144.41030	0.14441	108.167	20.69	0.26	0.00	71,857,313.00	20,000	0.00
\$ / R	On 03/10/2016	Any day expiry			14.02030		14.02030	14.11900	14.11900			18.72	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	689.39250		0.68939	624.36400	0.62436	689.393	20.69	0.77	0.00	0.00	0	18,400.00
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	75.51310		0.07551	103.91820	0.10392	75.513	21.12	0.18	0.00	0.00	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry			14.02300		14.02300	14.12170	14.12170			18.75	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
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	683.99440	0.68399	620.33210	0.62033	683.994	20.67	0.76	0.00	0	10,000.00
\$ / R	On 04/10/2016	Any day expiry	14.65	Put	725.03410	0.72503	659.35840	0.65936	725.034	20.83	0.78	0.00	0	10,000.00
\$ / R	On 05/10/2016	Any day expiry			14.02570	14.02570	14.12440	14.12440		18.92	0.00	0.00	0	56.00
\$ / R	On 10/10/2016	Any day expiry			14.03910	14.03910	14.13800	14.13800		18.63	0.00	28,006,000.00	2,000	1,700.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	393.73800	0.39374	0.00000	0.00000	393.738	18.30	0.60	83,594,044.00	10,000	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	377.50520	0.37751	0.00000	0.00000	377.505	18.36	0.58	81,602,503.40	10,000	5,000.00
\$ / R	On 12/10/2016	Any day expiry			14.04450	14.04450	14.14350	14.14350		18.79	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.04990	14.04990	14.14890	14.14890		18.93	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			14.06330	14.06330	14.16240	14.16240		18.94	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	185.78240	0.18578	224.56940	0.22457	185.782	20.43	0.31	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.08210	14.08210	14.18140	14.18140		19.14	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	4.40220	0.00440	3.76280	0.00376	4.402	21.75	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	142.74310	0.14274	122.71590	0.12272	142.743	18.13	0.25	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	1.68910	0.00169	1.58830	0.00159	1.689	29.11	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	1.48150	0.00148	1.38710	0.00139	1.482	29.11	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.08470	14.08470	14.18410	14.18410		19.18	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	84.53660	0.08454	72.16270	0.07216	84.537	17.87	0.17	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	493.10170	0.49310	443.63270	0.44363	493.102	19.57	0.55	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	143.96810	0.14397	171.68390	0.17168	143.968	21.37	0.23	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,103.06910	1.10307	1,028.84530	1.02885	1,103.069	21.61	0.79	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	32.89890	0.03290	41.81190	0.04181	32.899	23.73	0.06	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.11420	14.11420	14.21390	14.21390		19.18	0.00	0.00	0	14.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,022.98280	1.02298	951.14100	0.95114	1,022.983	21.17	0.73	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	41.91340	0.04191	49.62180	0.04962	41.913	24.04	0.07	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			14.12230	14.12230	14.22200	14.22200		19.27	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	736.09260	0.73609	807.58400	0.80758	736.093	18.50	0.70	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	399.91550	0.39992	448.62290	0.44862	399.916	19.61	0.47	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry			14.14110	14.14110	14.24090	14.24090		19.32	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	127.88800	0.12789	111.02090	0.11102	127.888	18.11	0.20	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,581.46290	1.58146	1,500.38770	1.50039	1,581.463	22.49	0.83	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	29.38140	0.02938	36.03280	0.03603	29.381	25.08	0.05	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.17090	14.17090	14.27050	14.27050		19.22	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	13.29080	0.01329	10.72080	0.01072	13.291	20.34	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	212.18980	0.21219	188.56250	0.18856	212.190	18.24	0.27	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	4.97510	0.00498	7.96280	0.00796	4.975	27.22	0.01	0.00	0	400.00
\$ / R	On 13/12/2016	Any day expiry			14.21140	14.21140	14.31140	14.31140		19.31	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.21420	14.21420	14.31420	14.31420		19.31	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.22810	14.22810	14.32820	14.32820		19.33	0.00	1,215,805,373.10	85,451	177,078.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	18.13910	0.01814	15.15630	0.01516	18.139	19.46	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	56.34410	0.05634	51.95780	0.05196	56.344	17.72	0.09	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	117.29700	0.11730	104.46910	0.10447	117.297	17.92	0.16	2,066,329.77	910	148,350.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	165.57190	0.16557	148.59610	0.14860	165.572	18.05	0.21	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,085.91330	1.08591	1,165.80960	1.16581	1,085.913	18.14	0.76	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	197.81330	0.19781	177.60960	0.17761	197.813	18.14	0.24	0.00	0	7,800.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	200.79440		0.20079	180.19230	0.18019	200.794	18.16	0.24	0.00	0	4,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	249.04660		0.24905	224.18310	0.22418	249.047	18.35	0.28	0.00	0	25,586.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	851.98460		0.85198	922.60950	0.92261	851.985	18.62	0.67	0.00	0	1,230.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	323.88460		0.32388	294.40950	0.29441	323.885	18.62	0.33	0.00	0	3,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	344.48720		0.34449	313.83450	0.31383	344.487	18.68	0.35	0.00	0	12,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	352.93840		0.35294	321.81510	0.32182	352.938	18.71	0.35	0.00	0	19,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	686.87780		0.68688	750.38030	0.75038	686.878	19.01	0.58	0.00	0	3,450.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	458.77780		0.45878	422.18030	0.42218	458.778	19.01	0.42	0.00	0	88,390.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	647.35890		0.64736	708.95470	0.70895	647.359	19.11	0.56	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	642.55030		0.64255	703.90890	0.70391	642.550	19.13	0.56	0.00	0	1,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	509.67060		0.50967	470.68900	0.47069	509.671	19.14	0.44	0.00	0	2,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	520.19420		0.52019	480.73860	0.48074	520.194	19.16	0.45	0.00	0	5,550.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	600.55480		0.60055	659.77490	0.65977	600.555	19.24	0.53	0.00	0	4,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	563.43180		0.56343	522.08090	0.52208	563.432	19.27	0.47	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	591.36580		0.59137	548.83650	0.54884	591.366	19.33	0.49	0.00	0	1,040.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	620.80590		0.62081	576.28950	0.57629	620.806	19.43	0.50	0.00	0	3,100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	532.94640		0.53295	586.94300	0.58694	532.946	19.50	0.49	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	713.12570		0.71313	664.15880	0.66416	713.126	19.71	0.54	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	473.28340		0.47328	523.20540	0.52321	473.283	19.80	0.45	3,183,598.80	500	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	745.18340		0.74518	695.00540	0.69501	745.183	19.80	0.55	0.00	0	77,649.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	831.38340		0.83138	778.13470	0.77813	831.383	20.04	0.58	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	851.83780		0.85184	797.89630	0.79790	851.838	20.09	0.59	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	410.59610		0.41060	0.00000	0.00000	410.596	20.15	0.40	82,031,754.95	14,300	7,150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	879.42610		0.87943	824.57730	0.82458	879.426	20.17	0.60	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	950.53270		0.95053	892.86380	0.89286	950.533	20.38	0.62	0.00	0	56,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	362.29850		0.36230	403.38770	0.40339	362.298	20.50	0.36	0.00	0	5,550.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	1,083.65380		1.08365	1,022.06290	1.02206	1,083.654	20.75	0.66	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	326.92750		0.32693	365.01850	0.36502	326.928	20.79	0.34	0.00	0	2,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,098.82750		1.09883	1,036.81850	1.03682	1,098.828	20.79	0.66	0.00	0	29,368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	303.86180		0.30386	0.00000	0.00000	303.862	20.99	0.32	4,470,761.20	1,000	1,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,254.39410		1.25439	1,188.41750	1.18842	1,254.394	21.20	0.70	0.00	0	6,985.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,262.34550		1.26235	1,196.18090	1.19618	1,262.346	21.22	0.71	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	244.39920		0.24440	274.92410	0.27492	244.399	21.61	0.26	0.00	0	26,053.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,416.29920		1.41630	1,346.72410	1.34672	1,416.299	21.61	0.74	0.00	0	31,590.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	230.10310		0.23010	259.92660	0.25993	230.103	21.75	0.25	0.00	0	3,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	226.66590		0.22667	256.31190	0.25631	226.666	21.79	0.25	5,236,123.20	1,500	0.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,498.56590		1.49857	1,428.11190	1.42811	1,498.566	21.79	0.75	0.00	0	69,895.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,556.94570		1.55695	1,485.30980	1.48531	1,556.946	21.91	0.76	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,649.91920		1.64992	1,576.51240	1.57651	1,649.919	22.10	0.78	0.00	0	63,513.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,752.94710		1.75295	1,677.72050	1.67772	1,752.947	22.30	0.80	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	174.43350		0.17443	198.58340	0.19858	174.433	22.39	0.20	2,789,718.58	1,000	1,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	156.09020		0.15609	178.18640	0.17819	156.090	22.65	0.18	2,534,680.80	1,000	26,436.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,927.99020		1.92799	1,849.98640	1.84999	1,927.990	22.65	0.82	0.00	0	32,950.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	143.95470		0.14395	0.00000	0.00000	143.955	22.84	0.17	33,904,828.67	14,300	7,150.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	124.42740	0.12443	142.79890	0.14280	124.427	23.19	0.15	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,352.78410	2.35278	2,269.38580	2.26939	2,352.784	23.46	0.87	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,408.13150	2.40813	2,324.14800	2.32415	2,408.131	23.57	0.87	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	104.72950	0.10473	120.65620	0.12066	104.730	23.60	0.13	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,556.75110	2.55675	2,471.30780	2.47131	2,556.751	23.84	0.89	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	89.67680	0.08968	103.65530	0.10366	89.677	23.98	0.11	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	82.87970	0.08288	94.39740	0.09440	82.880	24.34	0.10	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	80.76240	0.08076	92.04520	0.09205	80.762	24.48	0.10	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	79.12520	0.07913	90.22640	0.09023	79.125	24.59	0.10	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	65.46150	0.06546	75.01570	0.07502	65.461	25.66	0.08	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	62.25480	0.06225	71.43850	0.07144	62.255	25.97	0.08	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	58.01180	0.05801	66.70200	0.06670	58.012	26.41	0.07	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	57.26770	0.05727	65.87050	0.06587	57.268	26.49	0.07	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	50.40700	0.05041	58.19670	0.05820	50.407	27.35	0.06	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	49.23560	0.04924	56.88550	0.05689	49.236	27.51	0.06	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	48.48040	0.04848	56.03990	0.05604	48.480	27.63	0.06	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	48.11060	0.04811	55.62480	0.05562	48.111	27.68	0.06	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	25.22300	0.02522	32.29830	0.03230	25.223	27.90	0.03	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	23.22950	0.02323	29.86420	0.02986	23.229	27.90	0.03	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	22.80690	0.02281	29.34700	0.02935	22.807	27.90	0.03	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	19.85930	0.01986	25.72560	0.02573	19.859	27.90	0.03	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	18.09660	0.01810	23.54790	0.02355	18.097	27.90	0.02	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	11.83330	0.01183	15.71740	0.01572	11.833	27.90	0.02	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	11.28040	0.01128	15.01790	0.01502	11.280	27.90	0.02	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	10.64930	0.01065	14.21710	0.01422	10.649	27.90	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	9.30400	0.00930	12.50260	0.01250	9.304	27.90	0.01	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	8.20050	0.00820	11.08720	0.01109	8.200	27.90	0.01	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	7.58440	0.00758	10.29310	0.01029	7.584	27.90	0.01	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	6.61080	0.00661	9.03150	0.00903	6.611	27.90	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	6.23100	0.00623	8.53710	0.00854	6.231	27.90	0.01	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	3.63210	0.00363	5.10800	0.00511	3.632	27.90	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	2.56920	0.00257	3.67420	0.00367	2.569	27.90	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	2.41580	0.00242	3.46500	0.00347	2.416	27.90	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry	14.29740		14.29740	14.29740	14.39820	14.39820		19.32	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	466.03660	0.46604	430.23130	0.43023	466.037	18.80	0.39	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	194.76990	0.19477	219.04910	0.21905	194.770	22.60	0.20	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry	14.33070		14.33070	14.33070	14.43190	14.43190		19.33	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	554.00600	0.55401	515.14110	0.51514	554.006	18.96	0.42	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	264.62910	0.26463	294.49090	0.29449	264.629	22.04	0.24	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.46100		14.46100	14.46100	14.56360	14.56360		19.33	0.00	44,944,788.00	3,108	84,175.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	58.14340	0.05814	47.15840	0.04716	58.143	16.95	0.07	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	197.14020	0.19714	178.06200	0.17806	197.140	17.86	0.18	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	597.93720	0.59794	560.53320	0.56053	597.937	18.82	0.40	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	911.50430	0.91150	863.74330	0.86374	911.504	19.64	0.51	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,306.08070	1.30608		1,248.47100	1.24847	1,306.081	20.55	0.61	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,402.48750	1.40249		1,342.52090	1.34252	1,402.488	20.77	0.63	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,665.25230	1.66525		1,600.35640	1.60036	1,665.252	21.35	0.68	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,697.08880	1.69709		1,631.64790	1.63165	1,697.089	21.42	0.68	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,543.18160	2.54318		2,466.88910	2.46689	2,543.182	22.85	0.79	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	195.14830	0.19515		216.44920	0.21645	195.148	23.62	0.16	0.00	0	46,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	136.36720	0.13637		150.27400	0.15027	136.367	26.04	0.11	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	135.98990	0.13599		149.86280	0.14986	135.990	26.06	0.11	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	110.00020	0.11000		125.67920	0.12568	110.000	26.85	0.09	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	87.94250	0.08794		101.18900	0.10119	87.943	26.85	0.08	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	24.93300	0.02493		29.84690	0.02985	24.933	26.85	0.03	0.00	0	1,800.00	
\$ / R	On 12/04/2017	Any day expiry			14.54480	14.54480		14.64790	14.64790		19.42	0.00	0.00	0	0.00	
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	548.50050	0.54850		514.49060	0.51449	548.501	18.58	0.36	0.00	0	1,000.00	
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	284.54920	0.28455		311.28030	0.31128	284.549	22.99	0.21	0.00	0	1,000.00	
\$ / R	On 25/04/2017	Any day expiry			14.58100	14.58100		14.68440	14.68440		19.44	0.00	0.00	0	0.00	
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	629.50480	0.62950		593.29050	0.59329	629.505	18.74	0.38	0.00	0	1,000.00	
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	360.17220	0.36017		391.77410	0.39177	360.172	22.43	0.25	0.00	0	1,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			14.73470	14.73470		14.83930	14.83930		19.52	0.00	0.00	0	149,681.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	539.58950	0.53959		0.00000	0.00000	539.589	18.37	0.32	11,069,663.70	2,380	2,280.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	664.79940	0.66480		629.79830	0.62980	664.799	18.63	0.36	0.00	0	2,850.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	725.60970	0.72561		688.71060	0.68871	725.610	18.80	0.38	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,105.28830	1.10529		1,058.59060	1.05859	1,105.288	19.70	0.49	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,515.06960	1.51507		1,459.81140	1.45981	1,515.070	20.52	0.58	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	675.37700	0.67538		720.62990	0.72063	675.377	20.92	0.39	25,406,101.22	4,460	2,280.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,720.67700	1.72068		1,661.32990	1.66133	1,720.677	20.92	0.61	0.00	0	3,155.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	567.28170	0.56728		607.05520	0.60706	567.282	21.61	0.34	0.00	0	2,850.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	477.64390	0.47764		513.05510	0.51306	477.644	22.20	0.29	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.05	Put	3,627.21670	3.62722		0.00000	0.00000	3,627.217	24.05	0.80	3,150,077.97	200	0.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	304.28200	0.30428		326.08450	0.32608	304.282	24.24	0.19	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	270.71930	0.27072		290.15740	0.29016	270.719	25.15	0.17	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	193.47630	0.19348		213.18080	0.21318	193.476	26.15	0.13	0.00	0	3,155.00	
\$ / R	On 12/07/2017	Any day expiry			14.79970	14.79970		14.90490	14.90490		19.55	0.00	0.00	0	0.00	
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	603.35700	0.60336		574.36850	0.57437	603.357	18.46	0.33	0.00	0	1,000.00	
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	361.23290	0.36123		384.01030	0.38401	361.233	23.79	0.22	0.00	0	1,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			14.99710	14.99710		15.10470	15.10470		19.72	0.00	1,049,797.00	70	2,700.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	226.56950	0.22657		216.90580	0.21691	226.570	17.16	0.15	0.00	0	2,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	554.40660	0.55441		529.51510	0.52952	554.407	18.34	0.29	0.00	0	2,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future			15.33730	15.33730		15.44220	15.44220		20.51	0.00	0.00	0	670.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			15.67740	15.67740		15.77980	15.77980		21.07	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			16.01750	16.01750		16.11730	16.11730		21.45	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	591.31070	0.59131		608.64030	0.60864	591.311	18.96	0.22	0.00	0	70,530.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			13.98270	13.98270		14.08090	14.08090		18.65	0.00	1,132,598.70	81	426.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.22810	14.22810		14.32820	14.32820		19.33	0.00	569,124.00	40	330.00	

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			14.46100		14.46100		14.56360	14.56360		19.33	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.73470		14.73470		14.83930	14.83930		19.52	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry			18.56950		18.56950		18.77720	18.77720		12.33	0.00	227,736,348.00	12,264	0.00
£ / R	On 19/09/2016	Foreign Exchange Future			18.62200		18.62200		18.81180	18.81180		17.37	0.00	30,465,592.00	1,636	47,615.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Call	115.64000		0.11564		206.85570	0.20686	115.640	17.56	0.32	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	393.64000		0.39364		295.05570	0.29506	393.640	17.56	0.68	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	0.04480		0.00004		0.08030	0.00008	0.045	30.39	0.00	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	0.31680		0.00032		0.23970	0.00024	0.317	42.97	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.09270		0.00009		0.10420	0.00010	0.093	49.84	0.00	0.00	0	800.00
£ / R	On 05/10/2016	Any day expiry			18.68640		18.68640		18.87250	18.87250		18.00	0.00	0.00	0	112.00
£ / R	On 27/10/2016	Any day expiry			18.77330		18.77330		18.96630	18.96630		18.43	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			18.98210		18.98210		19.17850	19.17850		18.31	0.00	7,592,840.00	400	20,236.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	110.70320		0.11070		103.47870	0.10348	110.703	17.43	0.12	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,570.37910		2.57038		2,416.59410	2.41659	2,570.379	20.32	0.86	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	53.86460		0.05386		54.91720	0.05492	53.865	27.75	0.05	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.32870		19.32870		19.52920	19.52920		18.16	0.00	0.00	0	3,586.00
£ / R	On 25/04/2017	Any day expiry			19.50970		19.50970		19.71200	19.71200		18.18	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			19.73870		19.73870		19.94300	19.94300		0.00	0.00	0.00	0	12,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.63470		20.63470		20.84170	20.84170		17.83	0.00	0.00	0	0.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13756		0.13756		0.13850	0.13850		21.93	0.00	6,877.95	50	18,294.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14056		0.14056		0.14153	0.14153		19.83	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14344		0.14344		0.14445	0.14445		19.44	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14687		0.14687		0.14791	0.14791		19.87	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.15015		0.15015		0.15124	0.15124		20.56	0.00	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.76380		15.76380		15.83580	15.83580		17.45	0.00	12,768,678.00	810	35,278.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	6.83130		0.00683		5.85720	0.00586	6.831	18.56	0.03	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	170.60430		0.17060		223.19430	0.22319	170.604	17.64	0.47	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	14.39250		0.01439		24.59390	0.02459	14.393	20.68	0.06	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			15.80240		15.80240		15.87330	15.87330		17.57	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			16.02200		16.02200		16.09710	16.09710		18.03	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.10170		16.10170		16.17840	16.17840		18.21	0.00	0.00	0	23,484.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	467.19830		0.46720		504.89480	0.50489	467.198	18.83	0.42	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,149.07330		1.14907		1,103.37340	1.10337	1,149.073	19.45	0.66	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	7.64810		0.00765		8.88830	0.00889	7.648	24.72	0.01	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.42940		16.42940		16.50870	16.50870		18.28	0.00	0.00	0	5,010.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.81820		16.81820		16.90000	16.90000		18.57	0.00	0.00	0	77,297.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.19010		17.19010		17.27500	17.27500		18.88	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.62660		17.62660		17.70740	17.70740		19.61	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.58825		97.58825		97.70431	97.70431			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.64035		94.64035		94.76801	94.76801			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 15/06/2026	Interest Rate Swap		93.38738	93.38738		93.52543	93.52543			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		95.45957	95.45957		95.60383	95.60383			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.07802	100.07802		100.07804	100.07804			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.03549	100.03549		100.03435	100.03435			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.68388	99.68388		99.68390	99.68390			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.76105	99.76105		99.76621	99.76621			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.06648	100.06648		100.07786	100.07786			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.37335	99.37335		99.39096	99.39096			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		99.06277	99.06277		99.08922	99.08922			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		99.16760	99.16760		99.20948	99.20948			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		98.09638	98.09638		98.10314	98.10314			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.42138	97.42138		97.43242	97.43242			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.71409	96.71409		96.73173	96.73173			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.97781	96.97781		97.00240	97.00240			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future		506.98800	506.98800		506.59800	506.59800			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future		516.77700	516.77700		516.38000	516.38000			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future		590.66700	590.66700		589.90500	589.90500			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future		602.07100	602.07100		601.29600	601.29600			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future		539.84900	539.84900		538.66400	538.66400			0.00	59,383,390.00	11	707.00
ALBI	On 02/02/2017	Index Future		550.27300	550.27300		549.06600	549.06600			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		561.36000	561.36000		560.13000	560.13000			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		10.74090	10.74090		10.80650	10.80650		13.53	0.00	30,676,010.40	2,856	11,807.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.90460	10.90460		10.97120	10.97120		14.23	0.00	0.00	0	1,735.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.06230	11.06230		11.12990	11.12990		14.21	0.00	0.00	0	3,405.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		11.24730	11.24730		11.31680	11.31680		14.86	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.42560	11.42560		11.49750	11.49750		15.28	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.66270	11.66270		11.73310	11.73310		16.02	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		10.83540	10.83540		10.91450	10.91450		14.27	0.00	0.00	0	4,340.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		11.03130	11.03130		11.11180	11.11180		15.19	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		11.21800	11.21800		11.29960	11.29960		15.14	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		11.43760	11.43760		11.52030	11.52030		15.61	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		493.49730	493.49730		502.68280	502.68280			0.00	0.00	0	20,000.00
CF CANDO CAHA	On 03/10/2016	Can-Do Future		39.31920	39.31920		37.00000	37.00000			0.00	1,490,700.00	30,000	30,000.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 19/09/2016	Foreign Exchange Future	14.42920		14.42920		14.53520	14.53520		17.97	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.75860		14.75860		14.86860	14.86860		18.43	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.07780		15.07780		15.19090	15.19090		18.70	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.45610		15.45610		15.57180	15.57180		19.18	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.09350		2.09350		2.10990	2.10990		15.93	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.11860		2.11860		2.13600	2.13600		16.33	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.14310		2.14310		2.16150	2.16150		16.39	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.17230		2.17230		2.19150	2.19150		17.69	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.11250		2.11250		2.13000	2.13000		16.39	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.11960		2.11960		2.12810	2.12810		14.41	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.16590		2.16590		2.17500	2.17500		15.41	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.21020		2.21020		2.21950	2.21950		15.66	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 03/11/2016	Bond Future	10.11456		80.15181		10.14584	79.94175			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.18431		81.69939		10.21660	81.48534			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.24315		79.55063		10.27643	79.33252			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 03/11/2016	Bond Future	10.22237		84.80133		10.26387	84.47807			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.28708		86.43898		10.32985	86.10963			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.34540		83.91810		10.38948	83.58233			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 03/11/2016	GOVI	537.01300		537.01300		535.97600	535.97600			0.00	0.00	0	420.00
GOVI	On 02/02/2017	GOVI	547.38200		547.38200		546.32600	546.32600			0.00	0.00	0	27.00

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
GOVI	On 04/05/2017	GOVI	558.41100		558.41100		557.33500	557.33500			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.80280		1.80280		1.81590	1.81590		17.45	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.83610		1.83610		1.84950	1.84950		19.14	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.86730		1.86730		1.88120	1.88120		18.72	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.90330		1.90330		1.91770	1.91770		19.09	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.63224		128.63224		128.62808	128.62808			0.00	0.00	0	3,044.00
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 03/11/2016	Bond Future	108.23950		108.23950		108.08335	108.08335			0.00	0.00	0	4,575.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future	135.74340		135.74340		135.50803	135.50803			0.00	0.00	0	20,843.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future	134.16485		134.16485		133.87308	133.87308			0.00	0.00	0	17,660.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future	144.75037		144.75037		144.74561	144.74561			0.00	0.00	0	21,628.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future	250.12600		250.12600		250.03200	250.03200			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	254.97100		254.97100		254.87600	254.87600			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	260.12300		260.12300		260.02700	260.02700			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	677.62400		677.62400		677.44000	677.44000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	690.77700		690.77700		690.59100	690.59100			0.00	0.00	0	155.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.52000		92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.54000		92.46000		7.54000	92.46000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.60000		92.40000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.61000		92.39000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.62000		92.38000		7.62000	92.38000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.13780		0.13780		0.13870	0.13870			0.00	0.00	0	1,266.00

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
KES / R	On 19/12/2016		Foreign Exchange Future	0.13760	0.13760		0.13880	0.13880			0.00	0.00	0	0.00
KES / R	On 13/03/2017		Foreign Exchange Future	0.13780	0.13780		0.13900	0.13900			0.00	0.00	0	0.00
KES / R	On 19/06/2017		Foreign Exchange Future	0.13790	0.13790		0.13900	0.13900			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016		Foreign Exchange Future	10.38770	10.38770		10.49230	10.49230		14.32	0.00	0.00	0	100.00
NZ\$ / R	On 19/12/2016		Foreign Exchange Future	10.53240	10.53240		10.63820	10.63820		15.29	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017		Foreign Exchange Future	10.67410	10.67410		10.78140	10.78140		15.29	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017		Foreign Exchange Future	10.84260	10.84260		10.95120	10.95120		16.34	0.00	0.00	0	0.00
PULA / R	On 19/09/2016		Foreign Exchange Future	1.32520	1.32520		1.33020	1.33020			0.00	0.00	0	0.00
PULA / R	On 19/12/2016		Foreign Exchange Future	1.34060	1.34060		1.34550	1.34550			0.00	0.00	0	0.00
PULA / R	On 13/03/2017		Foreign Exchange Future	1.35500	1.35500		1.35990	1.35990			0.00	0.00	0	0.00
PULA / R	On 19/06/2017		Foreign Exchange Future	1.36860	1.36860		1.37590	1.37590			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016		Foreign Exchange Future	1.33180	1.33180		1.33600	1.33600			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016		Foreign Exchange Future	1.33410	1.33410		1.33850	1.33850			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017		Foreign Exchange Future	1.33660	1.33660		1.34100	1.34100			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017		Foreign Exchange Future	1.33960	1.33960		1.34390	1.34390			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016		Foreign Exchange Future	1.12740	1.12740		1.12460	1.12460			0.00	0.00	0	13,286.00
QUANTO € / \$	On 19/12/2016		Foreign Exchange Future	1.13170	1.13170		1.12910	1.12910			0.00	14,712.10	13	13.00
QUANTO € / \$	On 13/03/2017		Foreign Exchange Future	1.13610	1.13610		1.13360	1.13360			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017		Foreign Exchange Future	1.14140	1.14140		1.13890	1.13890			0.00	0.00	0	0.00
R186	On 03/11/2016		Bond Future	8.60274	116.64486		8.62356	116.49454		9.09	0.00	60,538,682.34	519	99,601.00
R186	On 03/11/2016	8.30	Call	758.48000	0.75848		726.62000	0.72662	758.480	8.88	0.30	0.00	0	150.00
R186	On 03/11/2016	8.52	Put	1,952.27000	1.95227		2,050.51000	2.05051	1,952.270	8.95	0.55	0.00	0	150.00
R186	On 03/11/2016	8.82	Put	973.83000	0.97383		1,040.50000	1.04050	973.830	9.03	0.35	0.00	0	150.00
R186	On 03/11/2016	8.90	Put	789.51000	0.78951		847.96000	0.84796	789.510	9.06	0.30	0.00	0	5,092.00
R186	On 03/11/2016	9.10	Put	448.67000	0.44867		488.66000	0.48866	448.670	9.15	0.19	0.00	0	108.00
R186	On 03/11/2016	9.20	Call	4,538.51000	4.53851		4,420.41000	4.42041	4,538.510	9.20	0.85	0.00	0	1,425.00
R186	On 03/11/2016	9.40	Call	5,741.38000	5.74138		5,610.90000	5.61090	5,741.380	9.31	0.91	0.00	0	1,425.00
R186	On 02/02/2017		Bond Future	8.63349	113.59389		8.65512	113.44081		9.24	0.00	0.00	0	0.00
R186	On 02/02/2017	8.37	Call	1,785.81000	1.78581		0.00000	0.00000	1,785.810	9.04	0.40	22,622,799.59	500	500.00
R186	On 02/02/2017	8.43	Call	1,958.78000	1.95878		1,903.26000	1.90326	1,958.780	9.06	0.42	0.00	0	750.00
R186	On 02/02/2017	8.87	Put	1,879.14000	1.87914		0.00000	0.00000	1,879.140	9.20	0.39	22,128,281.11	500	500.00
R186	On 02/02/2017	8.90	Put	1,797.49000	1.79749		1,864.52000	1.86452	1,797.490	9.21	0.38	0.00	0	750.00
R186	On 02/02/2017	9.40	Put	817.53000	0.81753		856.37000	0.85637	817.530	9.47	0.21	0.00	0	750.00
R186	On 02/02/2017	9.50	Put	690.50000	0.69050		724.76000	0.72476	690.500	9.53	0.18	0.00	0	6,500.00
R186	On 04/05/2017		Bond Future	8.65304	115.88387		8.67551	115.72795		9.02	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

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/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future	302.60562		302.60562		302.59612	302.59612			0.00	0.00	0	875.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future	250.92462		250.92462		250.91600	250.91600			0.00	0.00	0	36,060.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future	8.31843		98.71137		8.33938	98.61187		6.83	0.00	0.00	0	12,662.00
R2023	On 02/02/2017	Bond Future	8.34825		100.61732		8.37029	100.51601		6.57	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future	8.35601		98.71059		8.37917	98.60749		6.55	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 03/11/2016	Bond Future	7.45673		101.85734		7.47331	101.84381		0.92	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future	7.32788		103.82403		7.35141	103.81037		0.65	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	6.62839		101.74156		6.66727	101.72791		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 03/11/2016	Bond Future	8.96941		94.73008		8.99528	94.54253			0.00	0.00	0	33,286.00
R2030	On 02/02/2017	Bond Future	9.00432		92.55321		9.03103	92.36214			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.03337		94.41940		9.06093	94.22471			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 03/11/2016	Bond Future	9.08135		94.04714		9.10215	93.88512		12.89	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future	9.11959		95.86315		9.14102	95.69816		12.62	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.14839		93.63484		9.17046	93.46673		12.95	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 03/11/2016	Bond Future	9.15715		99.18513		9.18814	98.91803			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future	9.19715		101.10022		9.22907	100.82808			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.22497		98.63213		9.25779	98.35480			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 03/11/2016	Bond Future	9.22487		95.69595		9.25579	95.42987		14.37	0.00	0.00	0	38,537.00
R2037	On 02/02/2017	Bond Future	9.26129		93.28742		9.29310	93.01625		14.76	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.29266		95.16841		9.32535	94.89204		14.53	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 03/11/2016	Bond Future	7.68461		103.65219		7.70064	103.62126		2.22	0.00	0.00	0	28,913.00
R204	On 02/02/2017	Bond Future	7.66519		101.61299		7.68346	101.58159		2.03	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.58576		103.66128		7.60687	103.62953		1.75	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

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
R2040	On 06/10/2015		Price Contribution		100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2040	On 03/11/2016		Bond Future		9.24948	100.05336	9.28547	99.71930		15.04	0.00	0.00	0	3,923.00
R2040	On 02/02/2017		Bond Future		9.28538	97.47858	9.32238	97.13817		15.45	0.00	0.00	0	0.00
R2040	On 04/05/2017		Bond Future		9.31634	99.44408	9.35435	99.09705		15.20	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 03/11/2016		Bond Future		9.26873	97.23137	9.30979	96.84481		15.75	0.00	0.00	0	18,597.00
R2044	On 02/02/2017		Bond Future		9.30356	94.72719	9.34573	94.33336		16.19	0.00	0.00	0	0.00
R2044	On 04/05/2017		Bond Future		9.33359	96.63731	9.37688	96.23577		15.95	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 03/11/2016		Bond Future		9.23462	96.70747	9.28078	96.25935		16.35	0.00	0.00	0	61,875.00
R2048	On 02/02/2017		Bond Future		9.27095	98.57476	9.31837	98.11809		16.05	0.00	0.00	0	0.00
R2048	On 04/05/2017		Bond Future		9.29659	96.11919	9.34521	95.65368		16.57	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 03/11/2016		Bond Future		7.90213	100.46393	7.92326	100.40608		3.46	0.00	53,245,882.90	530	52,265.00
R207	On 02/02/2017		Bond Future		7.90686	98.76111	7.92994	98.70229		3.27	0.00	0.00	0	0.00
R207	On 02/02/2017	8.91	Call	2,634.71000	2.63471	2,584.14000	2.58414	2,634.710	2,634.710	3.39	0.89	0.00	0	62.00
R207	On 04/05/2017		Bond Future		7.88697	100.75207	7.91233	100.69230		2.97	0.00	0.00	0	0.00
R207	On 03/08/2017		Bond Future		7.82108	99.22083	7.84789	99.16288		2.78	0.00	0.00	0	0.00
R207	On 03/08/2017	8.19	Call	1,482.69000	1.48269	1,448.24000	1.44824	1,482.690	1,482.690	2.77	0.62	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 03/11/2016		Bond Future		8.07378	95.89669	8.09479	95.82253		4.92	0.00	0.00	0	30,188.00
R208	On 02/02/2017		Bond Future		8.09302	97.74842	8.11547	97.67292		4.60	0.00	0.00	0	0.00
R208	On 04/05/2017		Bond Future		8.08796	96.31439	8.11198	96.23764		4.44	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 03/11/2016		Bond Future		9.11315	74.82000	9.14402	74.59746		14.88	0.00	32,172,600.00	430	37,619.00
R209	On 03/11/2016	8.81	Call	832.45000	0.83245	778.01000	0.77801	832.450	832.450	14.55	0.31	0.00	0	345.00
R209	On 03/11/2016	8.87	Call	975.62000	0.97562	913.60000	0.91360	975.620	975.620	14.58	0.35	0.00	0	250.00
R209	On 03/11/2016	9.04	Put	1,998.45000	1.99845	2,135.42000	2.13542	1,998.450	1,998.450	14.66	0.54	0.00	0	345.00
R209	On 03/11/2016	9.05	Put	1,958.38000	1.95838	2,093.89000	2.09389	1,958.380	1,958.380	14.66	0.53	0.00	0	250.00
R209	On 03/11/2016	9.34	Put	1,025.11000	1.02511	1,117.94000	1.11794	1,025.110	1,025.110	14.80	0.34	0.00	0	345.00
R209	On 03/11/2016	9.42	Call	3,008.02000	3.00802	2,867.11000	2.86711	3,008.020	3,008.020	14.84	0.70	0.00	0	120.00
R209	On 03/11/2016	9.45	Put	777.63000	0.77763	855.21000	0.85521	777.630	777.630	14.86	0.28	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/02/2017	Bond Future	9.14666		76.26477		9.17836	76.03800		14.64	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future	9.17191		74.65000		9.20443	74.41890		15.10	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 03/11/2016	Bond Future	186.72168		186.72168		186.71523	186.71523			0.00	0.00	0	2,113.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future	141.74883		141.74883		141.74275	141.74275			0.00	0.00	0	56.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/11/2016	Bond Future	148.04981		148.04981		148.04523	148.04523			0.00	0.00	0	3,838.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future	8.99576		85.42907		9.01654	85.28257		12.58	0.00	0.00	0	42,521.00
R213	On 02/02/2017	Bond Future	9.03312		87.07860		9.05454	86.92935		12.35	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.05775		85.27976		9.07979	85.12773		12.70	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 03/11/2016	Bond Future	9.19400		75.21531		9.23505	74.90470		15.73	0.00	0.00	0	29,194.00
R214	On 02/02/2017	Bond Future	9.22928		76.66758		9.27142	76.35108		15.47	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.25391		74.91278		9.29709	74.59019		15.95	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	24,546.97000	24,546.97000		24,706.61000	24,706.61000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	24,994.58000	24,994.58000		25,162.01000	25,162.01000				0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.38040	10.38040		10.46450	10.46450			14.95	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.56640	10.56640		10.65090	10.65090			15.76	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.74070	10.74070		10.82860	10.82860			15.86	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.74080	4.74080		4.78980	4.78980			14.15	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.73520	4.73520		4.78370	4.78370			14.55	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.73360	4.73360		4.78100	4.78100			14.50	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
ZMW / R	On 19/09/2016		Foreign Exchange Future	1.35720	1.35720	1.38110	1.38110			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.32340	1.32340	1.32980	1.32980			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.28650	1.28650	1.28620	1.28620			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017		Foreign Exchange Future	1.24420	1.24420	1.24610	1.24610			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>4,297,979,048.84</b>	<b>393,307</b>	<b>4,049,953.00</b>
<b>Grand Total:</b>											<b>4,297,979,048.84</b>	<b>393,307</b>	<b>4,049,953.00</b>