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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 12/09/2016

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 13/09/2016	Any day expiry	14.43180	14.43180	14.37640	14.37640			27.17	0.00	0.00	0	0.00	
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	523.88470	0.52388	589.76550	0.58977	523.885	39.80	0.95	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.00000	0.00000	0.79070	0.00079	0.000	44.27	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.43180	14.43180	14.37930	14.37930		25.58	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.44310	14.44310	14.39050	14.39050		23.26	0.00	3,228,596,130.90	223,539	294,062.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.00	Put	0.91220	0.00091	3.17050	0.00317	0.912	29.61	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	1.68310	0.00168	4.84820	0.00485	1.683	26.86	0.01	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	3.50280	0.00350	8.19870	0.00820	3.503	23.88	0.02	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	4.19790	0.00420	9.36400	0.00936	4.198	23.19	0.02	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	6.11740	0.00612	12.40240	0.01240	6.117	21.82	0.04	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	6.52630	0.00653	13.02420	0.01302	6.526	21.59	0.04	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	9.40150	0.00940	20.20230	0.02020	9.401	21.10	0.05	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	476.78420	0.47678	446.63490	0.44663	476.784	21.81	0.85	0.00	0	47,050.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Put	33.68420	0.03368	56.13490	0.05613	33.684	21.81	0.15	0.00	0	3,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	81.94300	0.08194	116.52310	0.11652	81.943	22.46	0.29	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	325.04300	0.32504	307.02310	0.30702	325.043	22.46	0.71	0.00	0	700.00

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	14.30	Call	261.32260	0.26132	248.88210	0.24888	261.323	22.78	0.63	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	217.09810	0.21710	267.04290	0.26704	217.098	23.42	0.54	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.52	Put	228.88130	0.22888	0.00000	0.00000	228.881	23.49	0.56	101,353,090.00	12,500	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	122.31390	0.12231	123.49520	0.12350	122.314	23.76	0.38	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	279.21390	0.27921	332.99520	0.33300	279.214	23.76	0.62	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	115.66410	0.11566	117.47890	0.11748	115.664	23.82	0.36	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	348.81660	0.34882	405.33390	0.40533	348.817	24.09	0.70	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	86.85350	0.08685	90.99280	0.09099	86.654	24.15	0.29	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	393.77930	0.39378	451.44480	0.45144	393.779	24.29	0.74	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	35.82380	0.03582	42.59810	0.04260	35.824	25.08	0.14	0.00	0	5,650.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	592.72380	0.59272	652.09810	0.65210	592.724	25.08	0.86	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	18.55860	0.01856	24.65470	0.02465	18.559	25.93	0.08	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	13.89410	0.01389	18.95770	0.01896	13.894	26.63	0.06	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.50	Call	7.89080	0.00789	11.26590	0.01127	7.891	28.03	0.04	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,162.89440	1.16289	1,218.21840	1.21822	1,162.894	28.73	0.97	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,261.48170	1.26148	1,316.26900	1.31627	1,261.482	29.43	0.98	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	3.02110	0.00302	4.56360	0.00456	3.021	30.55	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	1.77540	0.00178	3.18680	0.00319	1.775	31.32	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	0.54080	0.00054	1.58620	0.00159	0.541	32.68	0.00	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	0.36500	0.00037	1.28070	0.00128	0.365	33.14	0.00	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	0.23920	0.00024	1.02620	0.00103	0.239	33.63	0.00	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	0.22420	0.00022	0.99280	0.00099	0.224	33.71	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	0.19700	0.00020	0.92980	0.00093	0.197	33.86	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	0.06720	0.00007	0.20720	0.00021	0.067	42.57	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.07930	0.00008	0.00440	0.00000	0.079	62.19	0.00	0.00	0	17,500.00
\$ / R	On 22/09/2016	Any day expiry			14.45160	14.45160	14.39900	14.39900		23.36	0.00	0.00	0	0.00
\$ / R	On 22/09/2016	Any day expiry	14.20	Put	110.95230	0.11095	149.81830	0.14982	110.952	22.58	0.31	0.00	0	16,500.00
\$ / R	On 27/09/2016	Any day expiry			14.46580	14.46580	14.41310	14.41310		22.47	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.46860	14.46860	14.41590	14.41590		22.38	0.00	2,190,435.00	150	1,050.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.17690	0.00018	0.27260	0.00027	0.177	30.76	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	20.01840	0.02002	26.40250	0.02640	20.018	22.35	0.07	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.65070	0.00065	1.97440	0.00197	0.651	37.97	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.57010	0.00057	2.03980	0.00204	0.570	38.79	0.00	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			14.47150	14.47150	14.41870	14.41870		22.29	0.00	0.00	0	22,740.00
\$ / R	On 30/09/2016	Any day expiry			14.47430	14.47430	14.42150	14.42150		22.22	0.00	905,944.00	62	2,856.00
\$ / R	On 30/09/2016	Any day expiry	14.25	Call	403.26210	0.40326	376.06200	0.37606	403.262	21.75	0.64	0.00	0	20,000.00
\$ / R	On 30/09/2016	Any day expiry	15.00	Call	117.32760	0.11733	0.00000	0.00000	117.328	23.92	0.26	75,970,182.00	20,000	10,000.00
\$ / R	On 03/10/2016	Any day expiry			14.48280	14.48280	14.42990	14.42990		21.71	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	14.30	Call	392.87000	0.39287	363.76440	0.36376	392.870	21.24	0.61	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.45	Call	315.56490	0.31556	290.00360	0.29000	315.565	21.59	0.53	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	374.66110	0.37466	407.40530	0.40741	374.661	22.05	0.56	0.00	0	18,400.00
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	195.50610	0.19551	179.50160	0.17950	195.506	22.51	0.37	0.00	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry			14.48570	14.48570	14.43280	14.43280		21.69	0.00	0.00	0	0.00
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	373.65630	0.37366	404.22450	0.40422	373.656	21.99	0.55	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 04/10/2016	Any day expiry	14.65	Put	404.83450	0.40483	436.84810	0.43685	404.834	22.14	0.57	0.00	0	10,000.00
\$ / R	On 05/10/2016	Any day expiry			14.48850	14.48850	14.43560	14.43560		21.66	0.00	0.00	0	56.00
\$ / R	On 10/10/2016	Any day expiry			14.50270	14.50270	14.44960	14.44960		21.10	0.00	0.00	0	1,700.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	721.97420	0.72197	677.14020	0.67714	721.974	19.62	0.80	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	699.37530	0.69938	654.95220	0.65495	699.375	19.69	0.79	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	467.61780	0.46762	428.60230	0.42860	467.618	20.51	0.63	0.00	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry			14.50830	14.50830	14.45530	14.45530		21.10	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.51400	14.51400	14.46080	14.46080		21.16	0.00	0.00	0	832.00
\$ / R	On 19/10/2016	Any day expiry			14.52790	14.52790	14.47460	14.47460		21.12	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	366.38560	0.36639	330.56270	0.33056	366.386	21.20	0.49	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.54730	14.54730	14.49400	14.49400		21.03	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	2.52540	0.00253	3.00810	0.00301	2.525	24.51	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	60.48200	0.06048	63.51090	0.06351	60.482	19.10	0.12	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	3.53110	0.00353	2.94800	0.00295	3.531	29.52	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	3.25340	0.00325	2.71580	0.00272	3.253	29.67	0.01	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.55010	14.55010	14.49670	14.49670		21.05	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	32.52190	0.03252	34.33540	0.03434	32.522	18.83	0.07	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	279.53500	0.27953	288.71270	0.28871	279.535	20.45	0.37	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	280.65740	0.28066	249.50550	0.24951	280.657	22.10	0.37	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	762.38130	0.76238	786.63360	0.78663	762.381	22.36	0.66	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	76.56050	0.07656	64.90470	0.06490	76.561	24.83	0.13	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.58070	14.58070	14.52710	14.52710		20.96	0.00	0.00	0	14.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	708.62570	0.70863	726.61720	0.72662	708.626	21.79	0.60	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	87.34550	0.08735	73.51850	0.07352	87.345	24.86	0.13	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			14.58900	14.58900	14.53540	14.53540		21.02	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	1,099.43500	1.09944	1,048.09100	1.04809	1,099.435	19.41	0.83	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	659.87310	0.65987	612.86650	0.61287	659.873	20.38	0.63	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry			14.60840	14.60840	14.55470	14.55470		20.89	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	63.19230	0.06319	65.67450	0.06567	63.192	19.00	0.11	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,214.09230	1.21409	1,241.24070	1.24124	1,214.092	23.06	0.73	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	60.63650	0.06064	50.77550	0.05078	60.636	25.93	0.09	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.63870	14.63870	14.58510	14.58510		20.78	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	7.16490	0.00716	8.70450	0.00870	7.165	21.73	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	117.91420	0.11791	122.49340	0.12249	117.914	19.06	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	16.08620	0.01609	12.36770	0.01237	16.086	29.62	0.02	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			14.67730	14.67730	14.75480	14.75480		20.67	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	648.20820	0.64821	0.00000	0.00000	648.208	20.86	0.50	183,734,147.00	25,000	15,000.00
\$ / R	On 13/12/2016	Any day expiry			14.68010	14.68010	14.62660	14.62660		20.76	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.68280	14.68280	14.62950	14.62950		20.76	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.69720	14.69720	14.64380	14.64380		20.67	0.00	2,674,302,512.00	181,960	257,265.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	11.02960	0.01103	12.52730	0.01253	11.030	20.84	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	35.71720	0.03572	38.08500	0.03809	35.717	19.30	0.06	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	62.88710	0.06289	67.39230	0.06739	62.887	18.50	0.09	0.00	0	148,350.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	93.77130	0.09377	98.96800	0.09897	93.771	18.69	0.13	0.00	0	725.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,471.94150	1.47194	1,424.06420	1.42406	1,471.941	18.80	0.85	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	114.74150	0.11474	120.26420	0.12026	114.741	18.80	0.15	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	116.63060	0.11663	122.17950	0.12218	116.631	18.81	0.15	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	147.71280	0.14771	153.62870	0.15363	147.713	18.94	0.18	0.00	0	25,586.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	1,194.83330	1.19483	1,147.79450	1.14779	1,194.833	19.12	0.78	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	197.63330	0.19763	203.99450	0.20399	197.633	19.12	0.22	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	211.71070	0.21171	218.99310	0.21899	211.711	19.17	0.24	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	217.85020	0.21785	225.19350	0.22519	217.850	19.20	0.24	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	993.92770	0.99393	948.46360	0.94846	993.928	19.56	0.70	0.00	0	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	296.72770	0.29673	304.66360	0.30466	296.728	19.56	0.30	0.00	0	88,390.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	944.92970	0.94493	899.66770	0.89967	944.930	19.69	0.68	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	938.93510	0.93894	893.70030	0.89370	938.935	19.71	0.68	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	335.76930	0.33577	343.95900	0.34396	335.769	19.72	0.32	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	343.92420	0.34392	352.16580	0.35217	343.924	19.75	0.33	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	886.27630	0.88628	841.27580	0.84128	886.276	19.85	0.66	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	377.69080	0.37769	386.14380	0.38614	377.691	19.88	0.35	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	399.72700	0.39973	408.31190	0.40831	399.727	19.96	0.36	268,073.69	50	1,090.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	422.47150	0.42247	431.19800	0.43120	422.472	20.04	0.38	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	798.37810	0.79838	753.81710	0.75382	798.378	20.10	0.61	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	494.92410	0.49492	504.09760	0.50410	494.924	20.28	0.42	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	717.65870	0.71766	673.59390	0.67359	717.659	20.36	0.57	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	520.45870	0.52046	529.79390	0.52979	520.459	20.36	0.43	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	590.00070	0.59000	599.78970	0.59979	590.001	20.56	0.46	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	606.68110	0.60668	616.73490	0.61673	606.681	20.61	0.47	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	630.79760	0.63080	588.01160	0.58801	630.798	20.66	0.52	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	629.28790	0.62929	640.09040	0.64009	629.288	20.67	0.48	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	688.44300	0.68844	700.28000	0.70028	688.443	20.86	0.50	1,116,984.51	150	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	562.32490	0.56232	521.40070	0.52140	562.325	20.97	0.48	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	801.07420	0.80107	814.84040	0.81484	801.074	21.20	0.55	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	511.25490	0.51125	471.84210	0.47184	511.255	21.24	0.45	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	814.05490	0.81405	828.04210	0.82804	814.055	21.24	0.55	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	477.50720	0.47751	439.19180	0.43919	477.507	21.42	0.43	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	948.93970	0.94894	965.55900	0.96556	948.940	21.62	0.60	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	955.94050	0.95594	972.68910	0.97269	955.941	21.64	0.60	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	389.84780	0.38985	355.65830	0.35566	389.848	22.02	0.36	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,092.64780	1.09265	1,111.85830	1.11186	1,092.648	22.02	0.64	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	369.41240	0.36941	336.24440	0.33624	369.412	22.19	0.35	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,167.27700	1.16728	1,187.76320	1.18776	1,167.277	22.23	0.66	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,220.53950	1.22054	1,241.90470	1.24190	1,220.539	22.37	0.67	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,305.83990	1.30584	1,328.56550	1.32857	1,305.840	22.59	0.69	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,400.99510	1.40100	1,425.16690	1.42517	1,400.995	22.83	0.71	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	288.45050	0.28845	259.81320	0.25981	288.450	22.94	0.28	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	260.39820	0.26040	233.24550	0.23325	260.398	23.21	0.26	0.00	0	26,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,563.19820	1.56320	1,589.44550	1.58945	1,563.198	23.21	0.74	0.00	0	32,950.00

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	16.11	Call	241.36210	0.24136	215.56030	0.21556	241.362	23.39	0.24	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	210.37380	0.21037	186.90380	0.18690	210.374	23.73	0.22	282,108,742.96	88,000	44,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,961.40880	1.96141	1,993.08490	1.99308	1,961.409	24.00	0.80	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,013.87580	2.01388	2,046.18030	2.04618	2,013.876	24.10	0.81	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	178.63680	0.17864	157.74610	0.15775	178.637	24.14	0.19	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,155.32150	2.15532	2,189.22540	2.18923	2,155.321	24.38	0.83	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	154.02340	0.15402	135.28890	0.13529	154.023	24.51	0.16	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	140.29200	0.14029	122.82320	0.12282	140.292	24.75	0.15	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	135.71650	0.13572	118.68210	0.11868	135.716	24.83	0.15	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	132.17470	0.13217	115.47970	0.11548	132.175	24.90	0.14	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	103.15830	0.10316	90.19140	0.09019	103.158	25.60	0.11	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	97.83250	0.09783	85.51560	0.08552	97.833	25.91	0.11	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	90.78140	0.09078	79.33680	0.07934	90.781	26.35	0.10	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	89.54420	0.08954	78.25500	0.07825	89.544	26.43	0.10	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	78.13080	0.07813	68.29570	0.06830	78.131	27.29	0.09	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	76.18250	0.07618	66.60020	0.06660	76.183	27.45	0.08	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	74.92570	0.07493	65.50740	0.06551	74.926	27.56	0.08	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	74.30960	0.07431	64.97180	0.06497	74.310	27.62	0.08	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	53.43440	0.05343	44.49590	0.04450	53.434	29.50	0.06	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	49.70350	0.04970	41.24460	0.04124	49.704	29.50	0.06	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	48.90770	0.04891	40.55250	0.04055	48.908	29.50	0.05	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	43.30300	0.04330	35.69400	0.03569	43.303	29.50	0.05	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	39.90280	0.03990	32.76070	0.03276	39.903	29.50	0.05	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	27.44990	0.02745	22.12820	0.02213	27.450	29.50	0.03	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	26.31650	0.02632	21.17070	0.02117	26.317	29.50	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	25.01430	0.02501	20.07290	0.02007	25.014	29.50	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	22.20640	0.02221	17.71550	0.01772	22.206	29.50	0.03	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	19.86620	0.01987	15.76170	0.01576	19.866	29.50	0.02	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	18.54340	0.01854	14.66220	0.01466	18.543	29.50	0.02	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	16.42580	0.01643	12.91000	0.01291	16.426	29.50	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	15.58990	0.01559	12.22130	0.01222	15.590	29.50	0.02	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	9.67680	0.00968	7.40780	0.00741	9.677	29.50	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	7.12390	0.00712	5.37050	0.00537	7.124	29.50	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	6.74600	0.00675	5.07170	0.00507	6.746	29.50	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry	14.76930		14.76930	14.76930	14.71570	14.71570		20.55	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	312.42980	0.31243	317.46410	0.31746	312.430	19.27	0.29	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	308.00790	0.30801	278.82660	0.27883	308.008	23.10	0.27	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.80390	14.80390	14.75020	14.75020		20.53	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	384.61310	0.38461	390.05460	0.39005	384.613	19.39	0.32	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	400.60810	0.40061	366.21450	0.36621	400.608	22.41	0.33	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.93930	14.93930	14.88530	14.88530		20.50	0.00	111,103,574.10	7,437	87,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	27.83150	0.02783	31.89520	0.03190	27.832	16.70	0.04	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	122.53610	0.12254	127.85510	0.12786	122.536	17.99	0.12	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	437.35110	0.43735	438.63730	0.43864	437.351	19.26	0.31	0.00	0	46,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	697.72090		0.69772		701.08620	0.70109	697.721	20.04	0.42	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,041.50430		1.04150		1,048.14410	1.04814	1,041.504	20.93	0.52	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,126.79170		1.12679		1,134.52760	1.13453	1,126.792	21.13	0.54	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,362.46320		1.36246		1,373.43710	1.37344	1,362.463	21.65	0.60	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,391.47980		1.39148		1,402.85700	1.40286	1,391.480	21.71	0.60	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,184.05520		2.18406		2,204.83940	2.20484	2,184.055	23.28	0.73	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	289.77520		0.28978		261.74060	0.26174	289.775	24.03	0.22	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	188.94080		0.18894		169.49830	0.16950	188.941	25.91	0.15	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	188.38370		0.18838		168.98640	0.16899	188.384	25.93	0.15	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	161.14210		0.16114		144.12180	0.14412	161.142	27.13	0.12	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	146.44220		0.14644		129.59180	0.12959	146.442	27.95	0.11	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	48.48640		0.04849		39.77690	0.03978	48.486	28.10	0.04	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			15.02580		15.02580		14.97160	14.97160		20.52	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	409.64010		0.40964		410.58690	0.41059	409.640	19.10	0.28	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	405.91110		0.40591		372.68520	0.37269	405.911	23.36	0.27	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			15.06330		15.06330		15.00900	15.00900		20.46	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	476.11420		0.47611		476.61550	0.47662	476.114	19.18	0.30	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	503.83000		0.50383		466.64800	0.46665	503.830	22.79	0.32	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.22220		15.22220		15.16760	15.16760		20.47	0.00	0.00	0	150,181.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	416.60080		0.41660		417.50220	0.41750	416.601	18.87	0.25	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	520.03660		0.52004		519.51130	0.51951	520.037	19.10	0.30	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	568.58420		0.56858		567.42250	0.56742	568.584	19.20	0.31	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	893.90030		0.89390		894.92690	0.89493	893.900	20.02	0.42	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,262.22610		1.26223		1,266.32070	1.26632	1,262.226	20.86	0.50	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	890.21310		0.89021		841.74880	0.84175	890.213	21.22	0.46	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,448.01310		1.44801		1,454.14880	1.45415	1,448.013	21.22	0.54	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	752.43300		0.75243		708.33430	0.70833	752.433	21.87	0.40	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	641.60070		0.64160		601.33690	0.60134	641.601	22.52	0.35	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	403.29480		0.40329		374.51030	0.37451	403.295	24.27	0.24	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	355.83280		0.35583		330.98770	0.33099	355.833	25.13	0.21	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	286.15570		0.28616		265.19870	0.26520	286.156	27.07	0.17	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.29000		15.29000		15.23500	15.23500		20.53	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	473.67180		0.47367		472.96400	0.47296	473.672	18.94	0.27	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	478.30160		0.47830		446.90010	0.44690	478.302	23.94	0.26	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.49300		15.49300		15.43790	15.43790		20.61	0.00	0.00	0	2,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	159.23910		0.15924		151.62870	0.15163	159.239	17.20	0.11	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	431.54270		0.43154		429.06020	0.42906	431.543	18.55	0.23	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.82360		15.82360		15.76940	15.76940		21.22	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.15420		16.15420		16.10080	16.10080		21.69	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.48480		16.48480		16.43230	16.43230		22.06	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	492.32960		0.49233		458.23260	0.45823	492.330	18.98	0.19	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.44310		14.44310		14.39050	14.39050		23.26	0.00	274,418.90	19	474.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.69720		14.69720		14.64380	14.64380		20.67	0.00	0.00	0	347.00

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			14.93930		14.93930		14.88530	14.88530		20.50	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.22220		15.22220		15.16760	15.16760		20.46	0.00	0.00	0	0.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.22440		19.22440		19.08600	19.08600		21.09	0.00	1,384,156.80	72	45,915.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Call	420.99530		0.42100		335.64530	0.33565	420.995	21.09	0.72	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	96.59530		0.09660		149.64530	0.14965	96.595	21.09	0.28	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	0.12650		0.00013		0.05550	0.00006	0.127	34.44	0.00	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	0.10280		0.00010		0.10320	0.00010	0.103	43.31	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.20450		0.00020		0.25100	0.00025	0.204	59.52	0.00	0.00	0	800.00
£ / R	On 05/10/2016	Any day expiry			19.28940		19.28940		19.15100	19.15100		19.32	0.00	0.00	0	112.00
£ / R	On 27/10/2016	Any day expiry			19.38220		19.38220		19.24250	19.24250		18.80	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.59510		19.59510		19.45570	19.45570		18.25	0.00	39,190.20	2	32,280.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	63.94760		0.06395		70.79260	0.07079	63.948	18.50	0.07	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,053.73990		2.05374		2,170.41130	2.17041	2,053.740	20.26	0.79	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	50.47840		0.05048		49.80130	0.04980	50.478	25.02	0.05	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.95710		19.95710		19.81470	19.81470		18.74	0.00	997,855.00	50	3,501.00
£ / R	On 25/04/2017	Any day expiry			20.14540		20.14540		20.00150	20.00150		19.32	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.38070		20.38070		20.23720	20.23720			0.00	0.00	0	12,625.00
£ / R	On 18/12/2017	Foreign Exchange Future			21.28070		21.28070		21.13320	21.13320		20.11	0.00	0.00	0	0.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14175		0.14175		0.14011	0.14011		21.78	0.00	283.49	2	18,299.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14484		0.14484		0.14317	0.14317		19.49	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14784		0.14784		0.14614	0.14614		19.13	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15139		0.15139		0.14967	0.14967		19.71	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.15481		0.15481		0.15303	0.15303		20.40	0.00	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.21290		16.21290		16.14270	16.14270		22.78	0.00	5,723,153.70	353	33,645.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	1.88630		0.00189		4.13480	0.00413	1.886	26.72	0.01	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	461.18800		0.46119		413.18530	0.41319	461.188	22.36	0.80	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	59.54150		0.05954		55.59490	0.05559	59.541	23.99	0.20	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			16.25260		16.25260		16.18230	16.18230		21.13	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			16.47980		16.47980		16.40820	16.40820		19.66	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.56030		16.56030		16.48930	16.48930		19.55	0.00	115,922.10	7	24,678.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	695.90690		0.69591		649.42010	0.64942	695.907	19.48	0.53	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	878.37170		0.87837		908.64410	0.90864	878.372	20.12	0.56	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	13.30950		0.01331		10.16250	0.01016	13.310	24.93	0.02	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.89950		16.89950		16.82730	16.82730		19.31	0.00	439,387.00	26	5,036.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.30000		17.30000		17.22630	17.22630		19.34	0.00	25,950,000.00	1,500	77,586.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.68360		17.68360		17.60900	17.60900		19.48	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			18.10590		18.10590		18.03280	18.03280		20.15	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.44764		98.44764		98.47311	98.47311			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.55141		95.55141		95.57323	95.57323			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.34262		94.34262		94.36096	94.36096			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 21/09/2026	Interest Rate Swap		96.44110	96.44110		96.45404	96.45404			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.07687	100.07687		100.07926	100.07926			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.04224	100.04224		100.04641	100.04641			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.70379	99.70379		99.70967	99.70967			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.80814	99.80814		99.81287	99.81287			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.14186	100.14186		100.14598	100.14598			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.47950	99.47950		99.48023	99.48023			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		99.19959	99.19959		99.19846	99.19846			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		99.37251	99.37251		99.35827	99.35827			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		98.48921	98.48921		98.48977	98.48977			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.84654	97.84654		97.84677	97.84677			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		97.17176	97.17176		97.17198	97.17198			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		97.47075	97.47075		97.46686	97.46686			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future		505.11100	505.11100		504.35900	504.35900			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future		514.84800	514.84800		514.09300	514.09300			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future		585.13700	585.13700		584.34500	584.34500			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future		596.41700	596.41700		595.62200	595.62200			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future		534.82000	534.82000		533.85300	533.85300			0.00	0.00	0	707.00
ALBI	On 02/02/2017	Index Future		545.13000	545.13000		544.15500	544.15500			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		556.08800	556.08800		555.11000	555.11000			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		10.86260	10.86260		10.88810	10.88810		17.55	0.00	10,862.60	1	10,281.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.02860	11.02860		11.05490	11.05490		15.36	0.00	0.00	0	1,735.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.18900	11.18900		11.21630	11.21630		15.17	0.00	0.00	0	3,405.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		11.37710	11.37710		11.40590	11.40590		15.64	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.55770	11.55770		11.58750	11.58750		15.92	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.78230	11.78230		11.81420	11.81420		16.62	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		11.04490	11.04490		11.05710	11.05710		19.06	0.00	0.00	0	4,340.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		11.24540	11.24540		11.25790	11.25790		16.39	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		11.43740	11.43740		11.45050	11.45050		16.22	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		11.66170	11.66170		11.67580	11.67580		16.36	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		352.49030	352.49030		348.57740	348.57740			0.00	0.00	0	20,000.00
CF CANDO CAHA	On 03/10/2016	Can-Do Future		16.96540	16.96540		20.08750	20.08750			0.00	0.00	0	30,000.00
CHF / R	On 19/09/2016	Foreign Exchange Future		14.83770	14.83770		14.74480	14.74480		24.14	0.00	0.00	0	1,858.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 19/12/2016	Foreign Exchange Future	15.17370		15.17370		15.08000	15.08000		20.24	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.50390		15.50390		15.40910	15.40910		20.00	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.89340		15.89340		15.79710	15.79710		19.93	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.15830		2.15830		2.14720	2.14720		20.77	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.18040		2.18040		2.16940	2.16940		17.90	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.20410		2.20410		2.19410	2.19410		17.40	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.23270		2.23270		2.22170	2.22170		18.71	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.17480		2.17480		2.16370	2.16370		17.63	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.17920		2.17920		2.17010	2.17010		20.03	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.22740		2.22740		2.21780	2.21780		17.08	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.27290		2.27290		2.26340	2.26340		16.58	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	10.25070		79.24363		10.27180	79.10428			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.32524		80.77151		10.34683	80.63081			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.38912		78.60064		10.41109	78.45914			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	10.34317		83.86623		10.36939	83.66560			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.41196		85.48348		10.43881	85.28046			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.47470		82.93965		10.50211	82.73474			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	532.30200		532.30200		531.39800	531.39800			0.00	10,646,040.00	2	421.00
GOVI	On 02/02/2017	GOVI	542.56300		542.56300		541.65300	541.65300			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	553.47000		553.47000		552.55700	552.55700			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
HK\$/R	On 19/09/2016	Foreign Exchange Future			1.86180		1.86180		1.85530	1.85530		22.73	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future			1.89590		1.89590		1.88940	1.88940		20.39	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future			1.92830		1.92830		1.92180	1.92180		20.33	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future			1.96510		1.96510		1.95850	1.95850		19.96	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future			128.73972		128.73972		128.73575	128.73575			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			108.24704		108.24704		108.24357	108.24357			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			136.68186		136.68186		136.44457	136.44457			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			134.46255		134.46255		134.17026	134.17026			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			144.41917		144.41917		144.41442	144.41442			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			250.25100		250.25100		250.14600	250.14600			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future			255.09100		255.09100		254.98800	254.98800			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future			260.23300		260.23300		260.13600	260.13600			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future			677.89400		677.89400		677.71000	677.71000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future			691.04800		691.04800		690.86500	690.86500			0.00	0.00	0	155.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.38000		92.62000		7.39000	92.61000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future			7.43000		92.57000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future			7.45000		92.55000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future			7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future			7.58000		92.42000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.69000		92.31000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.71000		92.29000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.73000		92.27000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.73000		92.27000		7.71000	92.29000			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			0.14210		0.14210		0.14210	0.14210			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14160		0.14160		0.14160	0.14160			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
KES / R	On 13/03/2017	Foreign Exchange Future			0.14120		0.14120		0.14120	0.14120			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.14090		0.14090		0.14090	0.14090			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.56210		10.56210		10.58050	10.58050		18.76	0.00	0.00	0	100.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.71070		10.71070		10.72910	10.72910		16.63	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.85470		10.85470		10.87430	10.87430		16.48	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			11.02530		11.02530		11.04680	11.04680		17.01	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.33940		1.33940		1.34090	1.34090			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.35470		1.35470		1.35660	1.35660			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.36870		1.36870		1.37120	1.37120			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.38460		1.38460		1.38800	1.38800			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.33100		1.33100		1.32630	1.32630			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.33330		1.33330		1.32860	1.32860			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.33590		1.33590		1.33120	1.33120			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.33890		1.33890		1.33420	1.33420			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12250		1.12250		1.12180	1.12180			0.00	0.00	0	13,286.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12680		1.12680		1.12600	1.12600			0.00	0.00	0	13.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13120		1.13120		1.13050	1.13050			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13650		1.13650		1.13570	1.13570			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.75555		115.54779		8.77640	115.39922		9.09	0.00	462,191.16	4	99,208.00
R186	On 03/11/2016	Bond Future	8.30	Call	436.41000		0.43641		437.38000	0.43738	436.410	8.88	0.20	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,560.41000		2.56041	2,699.65000	2.69965	2,560.410	8.95	0.66	0.00	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	1,349.74000		1.34974	1,461.68000	1.46168	1,349.740	9.03	0.45	0.00	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	1,109.89000		1.10989	1,212.55000	1.21255	1,109.890	9.06	0.39	0.00	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	651.43000		0.65143	729.67000	0.72967	651.430	9.15	0.26	0.00	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,598.02000		3.59802	3,515.78000	3.51578	3,598.020	9.20	0.79	0.00	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,732.36000		4.73236	4,628.71000	4.62871	4,732.360	9.31	0.87	0.00	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.79287		112.47248		8.81428	112.32299		9.24	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.00	Call	659.93000		0.65993	649.08000	0.64908	659.930	8.93	0.19	0.00	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,344.04000		1.34404	1,319.07000	1.31907	1,344.040	9.04	0.33	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,487.95000		1.48795	1,460.03000	1.46003	1,487.950	9.06	0.36	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,951.59000		1.95159	1,914.45000	1.91445	1,951.590	9.11	0.43	0.00	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,317.02000		2.31702	2,412.60000	2.41260	2,317.020	9.20	0.46	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,221.62000		2.22162	2,315.24000	2.31524	2,221.620	9.21	0.44	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,046.90000		1.04690	1,108.06000	1.10806	1,046.900	9.47	0.25	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	889.81000		0.88981	945.01000	0.94501	889.810	9.53	0.22	0.00	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.81961		114.73490		8.84145	114.58543		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	302.25834		302.25834		302.24885	302.24885			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	250.94218		250.94218		250.93423	250.93423			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	8.42588		98.20237		8.46230	98.03059		6.83	0.00	0.00	0	12,662.00
R2023	On 02/02/2017	Bond Future	8.46202		100.09575		8.50001	99.92236		6.57	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future	8.47682		98.17426		8.51627	97.99991		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	7.56495		101.76909		7.61707	101.72662		0.92	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future	7.48783		103.73123		7.55940	103.68977		0.65	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	6.91061		101.64250		7.02383	101.60282		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	9.11640		93.67144		9.13720	93.52300			0.00	0.00	0	33,286.00
R2030	On 02/02/2017	Bond Future	9.15655		91.47153		9.17780	91.32193			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.19122		93.31191		9.21285	93.16159			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	9.22305		92.95139		9.24387	92.79196		12.89	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future	9.26608		94.74366		9.28735	94.58273		12.62	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.30001		92.48871		9.32163	92.32694		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	9.28347		98.10334		9.30429	97.92680			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future	9.32766		99.99480		9.34891	99.81662			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.35982		97.50026		9.38141	97.32090			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	9.35117		94.61649		9.37193	94.44092		14.37	0.00	0.00	0	38,537.00
R2037	On 02/02/2017	Bond Future	9.39159		92.18441		9.41276	92.00713		14.76	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.42719		94.03921		9.44869	93.86072		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	7.79244		103.44439		7.83545	103.36166		2.22	0.00	0.00	0	29,883.00
R204	On 02/02/2017	Bond Future	7.79026		101.39835		7.83844	101.31583		2.03	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.73447		103.43792		7.78888	103.35636		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

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
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 03/11/2016	Bond Future			9.37067		98.93583		9.39142	98.74658		15.04	0.00	0.00	0	3,923.00
R2040	On 02/02/2017	Bond Future			9.41033		96.33674		9.43149	96.14553		15.45	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.44528		98.27499		9.46676	98.08245		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			9.38990		96.09826		9.41571	95.85987		15.75	0.00	0.00	0	18,566.00
R2044	On 02/02/2017	Bond Future			9.42837		93.56960		9.45472	93.32829		16.19	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.46226		95.45224		9.48906	95.20858		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			9.35066		95.58798		9.37649	95.34194		16.35	0.00	0.00	0	61,875.00
R2048	On 02/02/2017	Bond Future			9.39049		97.43092		9.41686	97.18186		16.05	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.41970		94.94823		9.44651	94.69660		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			8.00186		100.19124		8.04407	100.07610		3.46	0.00	0.00	0	52,473.00
R207	On 02/02/2017	Bond Future			8.01717		98.48038		8.06269	98.36482		3.27	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,383.07000		2.38307	2,289.20000	2.28920	2,383.070		3.39	0.86	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.01050		100.46138		8.05965	100.34602		2.97	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.95937		98.92236		8.01421	98.80432		2.78	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,296.53000		1.29653	1,233.68000	1.23368	1,296.530		2.77	0.58	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			8.17204		95.55046		8.21386	95.40356		4.92	0.00	0.00	0	30,188.00
R208	On 02/02/2017	Bond Future			8.19896		97.39281		8.24321	97.24476		4.60	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.20302		95.94744		8.24975	95.79890		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			9.24448		73.88018		9.26520	73.73354		14.88	0.00	1,551,483.78	21	37,640.00
R209	On 03/11/2016	Bond Future	8.81	Call	527.28000		0.52728	528.70000	0.52870	527.280		14.55	0.23	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	633.33000		0.63333	632.59000	0.63259	633.330		14.58	0.26	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,485.86000		2.48586	2,622.46000	2.62246	2,485.860		14.66	0.63	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,439.22000		2.43922	2,575.13000	2.57513	2,439.220		14.66	0.62	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	1,324.82000		1.32482	1,434.22000	1.43422	1,324.820		14.80	0.42	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	2,324.07000		2.32407	2,277.88000	2.27788	2,324.070		14.84	0.63	0.00	0	120.00

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 03/11/2016	Bond Future	9.45	Put	1,018.00000		1.01800		1,115.00000	1.11500	1,018.000	14.86	0.35	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.28187		75.30475		9.30298	75.15656		14.64	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.31124		73.66741		9.33265	73.51816		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			186.73513		186.73513		186.72887	186.72887			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			141.76144		141.76144		141.75555	141.75555			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			148.13328		148.13328		148.12891	148.12891			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			9.13747		84.43702		9.15827	84.29279		12.58	0.00	0.00	0	42,521.00
R213	On 02/02/2017	Bond Future			9.17964		86.06502		9.20088	85.91950		12.35	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.20928		84.24217		9.23086	84.09585		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			9.31002		74.34287		9.33583	74.15106		15.73	0.00	0.00	0	29,194.00
R214	On 02/02/2017	Bond Future			9.34872		75.77619		9.37505	75.58203		15.47	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.37685		74.00030		9.40361	73.80410		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			25,292.93000		25,292.93000		25,155.27000	25,155.27000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			25,742.87000		25,742.87000		25,603.97000	25,603.97000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			10.62560		10.62560		10.59320	10.59320		19.73	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			10.81350		10.81350		10.78020	10.78020		17.08	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future			10.99280		10.99280		10.95840	10.95840		16.96	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			4.83880		4.83880		4.84180	4.84180		18.11	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			4.83330		4.83330		4.83560	4.83560		15.53	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future			4.82890		4.82890		4.83160	4.83160		15.31	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	1.42700	1.42700	1.40060	1.40060			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.36490	1.36490	1.34020	1.34020			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.32820	1.32820	1.30450	1.30450			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017		Foreign Exchange Future	1.28640	1.28640	1.26540	1.26540			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>6,709,244,760.89</b>	<b>560,907</b>	<b>4,119,898.00</b>
<b>Grand Total:</b>											<b>6,709,244,760.89</b>	<b>560,907</b>	<b>4,119,898.00</b>