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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/09/2016

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
Derivatives													
\$ / R	On 15/09/2016	Any day expiry	14.20480	14.20480		14.30470	14.30470		24.70	0.00	3,709,527.50	259	0.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20140	14.20140		14.31050	14.31050		19.38	0.00	593,206,679.40	41,771	208,703.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.00	Put	0.30780	0.00031	0.39860	0.00040	0.308	29.99	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	1.28780	0.00129	1.43690	0.00144	1.288	28.48	0.01	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	5.52840	0.00553	5.34110	0.00534	5.528	26.85	0.03	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	7.23210	0.00723	7.13500	0.00714	7.232	26.21	0.04	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	12.38700	0.01239	12.33510	0.01234	12.387	24.93	0.07	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	13.54790	0.01355	13.47230	0.01347	13.548	24.72	0.08	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	19.36610	0.01937	19.06740	0.01907	19.366	23.86	0.11	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	252.03500	0.25203	357.58580	0.35759	252.035	21.51	0.74	0	47,050.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Put	50.63500	0.05064	47.08580	0.04709	50.635	21.51	0.26	0	3,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	114.21260	0.11421	98.85270	0.09885	114.213	19.38	0.49	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	115.61260	0.11561	209.35270	0.20935	115.613	19.38	0.51	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	79.47440	0.07947	148.89700	0.14890	79.474	20.59	0.38	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	335.65300	0.33565	266.06040	0.26606	335.653	23.00	0.80	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.52	Put	352.94960	0.35295	280.84760	0.28085	352.950	23.25	0.82	0	7,500.00

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	14.60	Call	25.44320	0.02544	53.49020	0.05349	25.443	24.21	0.14	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	424.04320	0.42404	342.99020	0.34299	424.043	24.21	0.86	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	23.62480	0.02362	49.70510	0.04971	23.625	24.46	0.13	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	516.23630	0.51624	426.38230	0.42638	516.236	25.42	0.90	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	16.41250	0.01641	34.19400	0.03419	16.413	25.67	0.09	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	572.83560	0.57284	478.85810	0.47886	572.836	26.15	0.92	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	6.38740	0.00639	11.49270	0.01149	6.387	29.08	0.04	0.00	0	5,650.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	804.98740	0.80499	700.99270	0.70099	804.987	29.08	0.96	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	3.52890	0.00353	6.57670	0.00658	3.529	31.55	0.02	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	2.68590	0.00269	5.09570	0.00510	2.686	32.79	0.02	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.50	Call	1.62830	0.00163	3.20030	0.00320	1.628	35.26	0.01	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,399.89550	1.39990	1,292.09100	1.29209	1,399.895	36.50	0.99	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,499.55020	1.49955	1,391.62570	1.39163	1,499.550	37.34	0.99	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	0.58850	0.00059	1.34610	0.00135	0.589	38.69	0.00	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	0.36230	0.00036	0.77370	0.00077	0.362	40.12	0.00	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	0.14070	0.00014	0.24830	0.00025	0.141	43.14	0.00	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	0.10520	0.00011	0.17230	0.00017	0.105	44.15	0.00	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	0.07780	0.00008	0.11690	0.00012	0.078	45.25	0.00	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	0.07430	0.00007	0.11020	0.00011	0.074	45.42	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	0.06800	0.00007	0.09800	0.00010	0.068	45.75	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	0.20770	0.00021	0.14830	0.00015	0.208	65.89	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.06810	0.00007	0.09560	0.00010	0.068	85.72	0.00	0.00	0	17,500.00
\$ / R	On 22/09/2016	Any day expiry			14.20130	14.20130	14.31880	14.31880		24.51	0.00	0.00	0	0.00
\$ / R	On 27/09/2016	Any day expiry			14.21540	14.21540	14.33270	14.33270		21.97	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.21810	14.21810	14.33550	14.33550		21.82	0.00	0.00	0	1,050.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.20100	0.00020	0.17700	0.00018	0.201	31.78	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	20.74730	0.02075	21.45440	0.02145	20.747	20.10	0.08	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.56960	0.00057	0.98640	0.00099	0.570	44.51	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.54990	0.00055	0.98310	0.00098	0.550	45.77	0.00	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			14.22090	14.22090	14.33830	14.33830		21.68	0.00	0.00	0	12,740.00
\$ / R	On 30/09/2016	Any day expiry			14.22370	14.22370	14.34110	14.34110		21.69	0.00	200,272.80	14	2,870.00
\$ / R	On 30/09/2016	Any day expiry	14.25	Call	236.74150	0.23674	304.82560	0.30483	236.742	21.69	0.49	0.00	0	20,000.00
\$ / R	On 30/09/2016	Any day expiry	15.00	Call	51.14410	0.05114	74.42280	0.07442	51.144	24.25	0.15	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry			14.23190	14.23190	14.34940	14.34940		20.82	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	14.30	Call	232.63300	0.23263	296.02300	0.29602	232.633	20.99	0.47	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.45	Call	177.93000	0.17793	230.38830	0.23039	177.930	21.51	0.38	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	510.27700	0.51028	435.55690	0.43556	510.277	22.06	0.70	0.00	0	18,400.00
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	99.18390	0.09918	133.98610	0.13399	99.184	22.58	0.24	0.00	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry			14.23470	14.23470	14.35220	14.35220		20.75	0.00	0.00	0	0.00
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	506.65800	0.50666	432.71930	0.43272	506.658	21.94	0.68	0.00	0	10,000.00
\$ / R	On 05/10/2016	Any day expiry			14.23750	14.23750	14.35500	14.35500		20.68	0.00	0.00	0	56.00
\$ / R	On 10/10/2016	Any day expiry			14.25130	14.25130	14.36890	14.36890		21.06	0.00	7,167,100.00	500	1,200.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	527.51110	0.52751	615.11590	0.61512	527.511	20.37	0.70	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	507.89770	0.50790	593.91300	0.59391	507.898	20.42	0.69	0.00	0	5,000.00

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\$ / R	On 10/10/2016	Any day expiry	14.25	Call	314.02700	0.31403	380.07640	0.38008	314.027	21.06	0.51	0.00	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry			14.25680	14.25680	14.37450	14.37450		20.94	0.00	0.00	0	0.00
\$ / R	On 13/10/2016	Any day expiry			14.25960	14.25960	14.37730	14.37730		20.87	0.00	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	437.88300	0.43788	373.25610	0.37326	437.883	21.45	0.57	0.00	0	10,000.00
\$ / R	On 14/10/2016	Any day expiry			14.26230	14.26230	14.38000	14.38000		20.81	0.00	0.00	0	832.00
\$ / R	On 19/10/2016	Any day expiry			14.27610	14.27610	14.39390	14.39390		20.48	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	241.88690	0.24189	290.83120	0.29083	241.887	21.32	0.39	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.29530	14.29530	14.41310	14.41310		20.10	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	2.64770	0.00265	2.39850	0.00240	2.648	23.67	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	84.67280	0.08467	69.37850	0.06938	84.673	18.65	0.17	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	1.77370	0.00177	1.55460	0.00155	1.774	30.14	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	1.54780	0.00155	1.34720	0.00135	1.548	30.14	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.29810	14.29810	14.41590	14.41590		20.20	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	45.95180	0.04595	37.25330	0.03725	45.952	18.36	0.11	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	362.75830	0.36276	313.31100	0.31331	362.758	20.00	0.47	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	180.76960	0.18077	217.25710	0.21726	180.770	21.92	0.28	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	922.52160	0.92252	837.86080	0.83786	922.522	22.20	0.74	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	41.76330	0.04176	53.91670	0.05392	41.763	24.65	0.08	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.32820	14.32820	14.44610	14.44610		20.83	0.00	0.00	0	14.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	867.75910	0.86776	792.42560	0.79243	867.759	22.30	0.68	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	58.25200	0.05825	71.53310	0.07153	58.252	25.43	0.09	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			14.33640	14.33640	14.45440	14.45440		20.76	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	890.39360	0.89039	987.76950	0.98777	890.394	19.45	0.77	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	503.95490	0.50395	575.18070	0.57518	503.955	20.58	0.55	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry			14.35560	14.35560	14.47360	14.47360		20.55	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	88.48440	0.08848	76.25240	0.07625	88.484	18.91	0.15	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,401.58170	1.40158	1,311.73500	1.31173	1,401.582	23.33	0.79	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	40.44560	0.04045	48.90860	0.04891	40.446	26.34	0.06	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.38570	14.38570	14.50370	14.50370		20.20	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	8.80100	0.00880	8.43450	0.00843	8.801	21.28	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	154.51360	0.15451	135.09520	0.13510	154.514	18.80	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	9.92150	0.00992	11.84300	0.01184	9.921	29.74	0.02	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			14.42390	14.42390	14.54200	14.54200		20.32	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	777.58380	0.77758	712.76170	0.71276	777.584	21.03	0.57	0.00	0	15,000.00
\$ / R	On 13/12/2016	Any day expiry			14.42660	14.42660	14.54470	14.54470		20.41	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.42940	14.42940	14.54740	14.54740		20.39	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.44300	14.44300	14.56110	14.56110		20.66	0.00	1,100,961,004.00	76,228	359,031.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	15.30990	0.01531	13.23740	0.01324	15.310	20.85	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	48.10710	0.04811	42.42670	0.04243	48.107	19.19	0.07	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	92.04090	0.09204	79.90950	0.07991	92.041	18.90	0.13	0.00	0	151,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	132.33690	0.13234	115.92120	0.11592	132.337	19.06	0.17	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,262.01380	1.26201	1,361.04390	1.36104	1,262.014	19.14	0.81	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	159.01380	0.15901	139.94390	0.13994	159.014	19.14	0.19	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	161.39670	0.16140	142.09610	0.14210	161.397	19.15	0.20	0.00	0	4,500.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	200.17660		0.20018		177.24020	0.17724	200.177	19.26	0.23	0.00	0	25,586.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	1,007.85960		1.00786	1,095.74720	1.09575	1,007.860	19.55	0.72	0.00	0	1,230.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	264.85960		0.26486	234.64720	0.23465	264.860	19.55	0.28	0.00	0	3,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	282.84560		0.28285	251.14080	0.25114	282.846	19.63	0.29	0.00	0	12,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	290.24550		0.29025	257.93760	0.25794	290.245	19.66	0.30	0.00	0	19,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	826.77680		0.82678	905.45300	0.90545	826.777	20.00	0.64	0.00	0	3,450.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	383.77680		0.38378	344.35300	0.34435	383.777	20.00	0.36	0.00	0	88,460.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	782.92850		0.78293	859.08020	0.85908	782.929	20.11	0.62	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	777.57900		0.77758	853.41270	0.85341	777.579	20.13	0.62	0.00	0	1,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	429.25540		0.42926	386.67380	0.38667	429.255	20.14	0.39	0.00	0	2,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	438.69720		0.43870	395.48190	0.39548	438.697	20.17	0.39	0.00	0	5,550.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	730.70860		0.73071	803.68700	0.80369	730.709	20.26	0.59	0.00	0	4,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	477.60630		0.47761	431.85010	0.43185	477.606	20.29	0.41	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	502.84510		0.50285	455.50150	0.45550	502.845	20.37	0.43	0.00	0	6,040.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	528.77910		0.52878	479.85370	0.47985	528.779	20.44	0.44	0.00	0	3,100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	544.67370		0.54467	494.79880	0.49480	544.674	20.48	0.45	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	653.02480		0.65302	720.93590	0.72094	653.025	20.50	0.55	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	610.68830		0.61069	557.04600	0.55705	610.688	20.66	0.48	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	582.94270		0.58294	645.23150	0.64523	582.943	20.75	0.51	0.00	0	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	639.94270		0.63994	584.13150	0.58413	639.943	20.75	0.49	0.00	0	77,649.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	719.01480		0.71901	658.57600	0.65858	719.015	21.00	0.53	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	737.86150		0.73786	676.50900	0.67651	737.861	21.06	0.53	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	509.92680		0.50993	565.76800	0.56577	509.927	21.12	0.46	0.00	0	7,150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	763.32800		0.76333	700.77070	0.70077	763.328	21.13	0.54	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	828.65260		0.82865	763.14000	0.76314	828.653	21.32	0.57	0.00	0	56,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	451.94360		0.45194	502.80340	0.50280	451.944	21.44	0.42	0.00	0	5,550.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	952.29120		0.95229	881.29010	0.88129	952.291	21.68	0.61	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	409.50990		0.40951	455.96610	0.45597	409.510	21.72	0.39	0.00	0	2,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	966.50990		0.96651	894.86610	0.89487	966.510	21.72	0.61	0.00	0	29,368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	381.79280		0.38179	425.65010	0.42565	381.793	21.93	0.37	0.00	0	1,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	355.98190		0.35598	397.35490	0.39735	355.982	22.14	0.35	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,112.98190		1.11298	1,036.25490	1.03625	1,112.982	22.14	0.65	0.00	0	6,985.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,120.49900		1.12050	1,043.53140	1.04353	1,120.499	22.16	0.66	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	336.62770		0.33663	376.09380	0.37609	336.628	22.30	0.33	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	309.62300		0.30962	346.36270	0.34636	309.623	22.55	0.31	0.00	0	26,053.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,266.62300		1.26662	1,185.26270	1.18526	1,266.623	22.55	0.69	0.00	0	31,590.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	292.89330		0.29289	327.90350	0.32790	292.893	22.72	0.29	0.00	0	3,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,345.86030		1.34586	1,262.35040	1.26235	1,345.860	22.76	0.71	0.00	0	69,895.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,402.20930		1.40221	1,317.26010	1.31726	1,402.209	22.91	0.72	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,491.55470		1.49155	1,405.02880	1.40503	1,491.555	23.11	0.74	0.00	0	63,513.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,590.62770		1.59063	1,502.35620	1.50236	1,590.628	23.32	0.76	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	225.44430		0.22544	254.36840	0.25437	225.444	23.41	0.24	0.00	0	1,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	202.64200		0.20264	229.00280	0.22900	202.642	23.68	0.22	0.00	0	26,436.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,759.64200		1.75964	1,667.90280	1.66790	1,759.642	23.68	0.78	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	187.47310	0.18747	212.08920	0.21209	187.473	23.87	0.20	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	162.91010	0.16291	184.62690	0.18463	162.910	24.23	0.18	0.00	0	44,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,172.75900	2.17276	2,074.29450	2.07429	2,172.759	24.51	0.84	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,226.84240	2.22684	2,127.64720	2.12765	2,226.842	24.62	0.84	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	137.93010	0.13793	156.59750	0.15660	137.930	24.66	0.15	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,372.31410	2.37231	2,271.30310	2.27130	2,372.314	24.90	0.86	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	118.68030	0.11868	134.92800	0.13493	118.680	25.05	0.13	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	107.99210	0.10799	122.86600	0.12287	107.992	25.30	0.12	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	104.43830	0.10444	118.85190	0.11885	104.438	25.38	0.12	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	101.69060	0.10169	115.74680	0.11575	101.691	25.46	0.12	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	83.59930	0.08360	93.58870	0.09359	83.599	26.54	0.10	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	79.53590	0.07954	89.02190	0.08902	79.536	26.86	0.09	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	74.15350	0.07415	82.97090	0.08297	74.154	27.32	0.08	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	73.20970	0.07321	81.90940	0.08191	73.210	27.41	0.08	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	64.48960	0.06449	72.10410	0.07210	64.490	28.32	0.07	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	63.00050	0.06300	70.42870	0.07043	63.001	28.49	0.07	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	62.03840	0.06204	69.34740	0.06935	62.038	28.61	0.07	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	61.56760	0.06157	68.81660	0.06882	61.568	28.67	0.07	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	37.78940	0.03779	45.79510	0.04580	37.789	29.63	0.04	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	35.00400	0.03500	42.53110	0.04253	35.004	29.63	0.04	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	34.41150	0.03441	41.83560	0.04184	34.412	29.63	0.04	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	30.25550	0.03026	36.94510	0.03695	30.256	29.63	0.04	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	27.74960	0.02775	33.98510	0.03399	27.750	29.63	0.03	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	18.68940	0.01869	23.19800	0.02320	18.689	29.63	0.02	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	17.87550	0.01788	22.22100	0.02222	17.875	29.63	0.02	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	16.94280	0.01694	21.09960	0.02110	16.943	29.63	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	14.94150	0.01494	18.68620	0.01869	14.942	29.63	0.02	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	13.28460	0.01328	16.67980	0.01668	13.285	29.63	0.02	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	12.35290	0.01235	15.54780	0.01555	12.353	29.63	0.02	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	10.86950	0.01087	13.73940	0.01374	10.870	29.63	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	10.28690	0.01029	13.02680	0.01303	10.287	29.63	0.01	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	6.22220	0.00622	8.01220	0.00801	6.222	29.63	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	4.50640	0.00451	5.86480	0.00586	4.506	29.63	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	4.25500	0.00426	5.54800	0.00555	4.255	29.63	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.51330	14.51330	14.63230	14.63230		20.47	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	394.49570	0.39450	355.41560	0.35542	394.496	19.58	0.34	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	246.74790	0.24675	273.82540	0.27383	246.748	23.50	0.23	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.54700	14.54700	14.66650	14.66650		20.42	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	476.51080	0.47651	432.98470	0.43298	476.511	19.70	0.37	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	327.60510	0.32761	359.09400	0.35909	327.605	22.83	0.28	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.67920	14.67920	14.80050	14.80050		20.33	0.00	60,478,304.00	4,120	91,365.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	42.41040	0.04241	34.36680	0.03437	42.410	17.11	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	161.67430	0.16167	143.54960	0.14355	161.674	18.27	0.16	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	523.47210	0.52347	479.90760	0.47991	523.472	19.40	0.36	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	14.40	Put	674.25450	0.67425	622.54510	0.62255	674.254	19.86	0.42	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	814.51070	0.81451	756.16730	0.75617	814.511	20.25	0.47	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,186.14500	1.18615	1,113.70620	1.11371	1,186.145	21.17	0.57	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,277.22260	1.27722	1,201.96000	1.20196	1,277.223	21.38	0.59	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,528.12930	1.52813	1,445.66480	1.44566	1,528.129	21.94	0.64	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,558.70600	1.55871	1,475.51810	1.47552	1,558.706	22.01	0.65	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	398.43840	0.39844	429.46170	0.42946	398.438	22.81	0.29	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,380.97360	2.38097	2,284.56820	2.28457	2,380.974	23.55	0.76	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	240.24720	0.24025	259.37210	0.25937	240.247	24.34	0.19	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	163.26130	0.16326	173.14870	0.17315	163.261	26.57	0.13	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	162.80890	0.16281	172.65390	0.17265	162.809	26.59	0.13	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	140.76620	0.14077	148.48530	0.14849	140.766	27.85	0.11	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	117.75170	0.11775	130.13180	0.13013	117.752	28.08	0.09	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	36.25020	0.03625	40.81590	0.04082	36.250	28.08	0.03	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.76400	14.76400	14.88580	14.88580		20.36	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	486.81800	0.48682	450.73090	0.45073	486.818	19.20	0.32	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	344.80780	0.34481	369.54290	0.36954	344.808	23.69	0.24	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.80090	14.80090	14.92280	14.92280		20.39	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	563.03140	0.56303	520.93850	0.52094	563.031	19.35	0.35	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	432.07520	0.43208	461.83360	0.46183	432.075	23.12	0.28	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.95680	14.95680	15.07910	15.07910		20.23	0.00	29,913,600.00	2,000	149,181.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	485.03580	0.48504	449.79920	0.44980	485.036	18.89	0.29	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	598.06090	0.59806	557.80190	0.55780	598.061	19.09	0.33	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	628.48600	0.62849	0.00000	0.00000	628.486	19.14	0.34	7,185,919.72	1,400	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	651.81010	0.65181	608.32570	0.60833	651.810	19.20	0.35	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,010.42960	1.01043	949.33160	0.94933	1,010.430	20.15	0.45	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,400.55410	1.40055	1,329.07820	1.32908	1,400.554	20.96	0.54	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	773.57260	0.77357	819.39600	0.81940	773.573	21.34	0.42	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,596.77260	1.59677	1,520.29600	1.52030	1,596.773	21.34	0.58	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	690.23490	0.69023	0.00000	0.00000	690.235	21.80	0.38	16,105,788.61	2,800	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	652.61310	0.65261	691.04090	0.69104	652.613	22.03	0.37	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	553.69320	0.55369	587.34090	0.58734	553.693	22.66	0.32	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	351.08510	0.35109	368.10040	0.36810	351.085	24.59	0.21	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	312.79700	0.31280	326.97670	0.32698	312.797	25.53	0.19	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	239.07520	0.23908	260.06600	0.26007	239.075	27.03	0.15	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.02310	15.02310	15.14600	15.14600		20.29	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	548.68150	0.54868	510.65850	0.51066	548.682	19.01	0.30	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	415.86870	0.41587	439.07820	0.43908	415.869	24.16	0.24	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.21920	15.21920	15.34360	15.34360		20.46	0.00	0.00	0	2,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	202.86850	0.20287	183.64740	0.18365	202.868	17.57	0.14	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	511.12550	0.51113	474.25980	0.47426	511.126	18.87	0.26	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.55410	15.55410	15.67710	15.67710		21.07	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.88970	15.88970	16.01050	16.01050		21.49	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.22540	16.22540	16.34390	16.34390		21.83	0.00	0.00	0	70.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	555.04540		0.55505		516.96730	0.51697	555.045	19.20	0.21	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.20140		14.20140		14.31050	14.31050		19.38	0.00	426,042.00	30	377.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.44300		14.44300		14.56110	14.56110		20.66	0.00	938,795.00	65	405.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.67920		14.67920		14.80050	14.80050		20.33	0.00	220,188.00	15	62.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.95680		14.95680		15.07910	15.07910		20.23	0.00	0.00	0	0.00
£ / R	On 19/09/2016	Foreign Exchange Future			18.73930		18.73930		18.86030	18.86030		18.75	0.00	62,420,608.30	3,331	42,209.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Call	91.06210		0.09106		146.89640	0.14690	91.062	20.18	0.35	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	251.76210		0.25176		186.59640	0.18660	251.762	20.18	0.65	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	0.04670		0.00005		0.03810	0.00004	0.047	48.96	0.00	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	0.43460		0.00043		0.29120	0.00029	0.435	71.30	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.27760		0.00028		0.25380	0.00025	0.278	87.53	0.00	0.00	0	800.00
£ / R	On 05/10/2016	Any day expiry			18.79490		18.79490		18.92190	18.92190		18.45	0.00	0.00	0	112.00
£ / R	On 27/10/2016	Any day expiry			18.88100		18.88100		19.01430	19.01430		18.09	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.08700		19.08700		19.22190	19.22190		18.08	0.00	92,152,036.00	4,828	35,593.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	84.58270		0.08458		75.90700	0.07591	84.583	17.28	0.10	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,467.95520		2.46796		2,352.14740	2.35215	2,467.955	20.48	0.85	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	46.54830		0.04655		46.33050	0.04633	46.548	27.47	0.04	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.43740		19.43740		19.57630	19.57630		18.72	0.00	194,374.00	10	3,511.00
£ / R	On 25/04/2017	Any day expiry			19.61930		19.61930		19.75950	19.75950		19.24	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			19.84690		19.84690		19.98890	19.98890			0.00	0.00	0	12,625.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.72750		20.72750		20.87250	20.87250		20.03	0.00	0.00	0	0.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13869		0.13869		0.13952	0.13952		21.97	0.00	0.00	0	18,270.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14159		0.14159		0.14255	0.14255		19.36	0.00	21,237.90	150	3,624.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14450		0.14450		0.14549	0.14549		18.95	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14794		0.14794		0.14896	0.14896		19.41	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.15123		0.15123		0.15229	0.15229		20.14	0.00	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.96960		15.96960		16.09720	16.09720		20.38	0.00	12,743,740.80	798	32,645.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	1.77300		0.00177		1.58280	0.00158	1.773	29.68	0.01	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	237.96540		0.23797		348.38660	0.34839	237.965	21.75	0.67	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	14.61110		0.01461		23.13920	0.02314	14.611	28.04	0.07	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			16.00020		16.00020		16.13610	16.13610		20.02	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			16.22150		16.22150		16.36140	16.36140		19.14	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.29920		16.29920		16.44010	16.44010		19.22	0.00	9,583,929.60	588	25,484.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	556.60540		0.55661		624.75160	0.62475	556.605	19.55	0.47	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,024.22470		1.02422		937.72360	0.93772	1,024.225	20.20	0.62	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	7.86830		0.00787		9.42570	0.00943	7.868	24.79	0.01	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.63000		16.63000		16.77580	16.77580		19.16	0.00	0.00	0	5,336.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.02060		17.02060		17.17090	17.17090		19.33	0.00	0.00	0	77,586.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.39490		17.39490		17.54980	17.54980		19.53	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.81680		17.81680		17.97240	17.97240		20.16	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 17/12/2025	Interest Rate Swap	98.21122		98.21122		98.25799	98.25799			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	95.30022		95.30022		95.34902	95.34902			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	94.07896		94.07896		94.12942	94.12942			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	96.17238		96.17238		96.22348	96.22348			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	99.81189		99.81189		99.86350	99.86350			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap	100.07329		100.07329		100.07421	100.07421			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.02723		100.02723		100.03112	100.03112			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.67606		99.67606		99.68345	99.68345			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.76231		99.76231		99.77316	99.77316			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	100.05138		100.05138		100.06576	100.06576			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.08026		100.08026		100.09528	100.09528			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.39757		99.39757		99.41796	99.41796			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.09800		99.09800		99.12390	99.12390			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.22178		99.22178		99.26960	99.26960			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.76000		99.76000		99.81000	99.81000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.32878		98.32878		98.38879	98.38879			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.68027		97.68027		97.72831	97.72831			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.99927		96.99927		97.03399	97.03399			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.29325		97.29325		97.31767	97.31767			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.53153		99.53153		99.55106	99.55106			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future	506.30100		506.30100		506.46300	506.46300			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	516.05600		516.05600		516.22500	516.22500			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	587.01900		587.01900		587.37300	587.37300			0.00	0.00	0	3.00
AL7T	On 02/02/2017	Index Future	598.32800		598.32800		598.69400	598.69400			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	536.33600		536.33600		536.80100	536.80100			0.00	69,723,680.00	13	707.00
ALBI	On 02/02/2017	Index Future	546.66900		546.66900		547.14700	547.14700			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	557.64600		557.64600		558.13400	558.13400			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.65180		10.65180		10.69220	10.69220		17.46	0.00	2,844,030.60	267	9,841.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.80830		10.80830		10.85420	10.85420		15.01	0.00	0.00	0	1,802.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.96360		10.96360		11.01150	11.01150		16.74	0.00	0.00	0	3,405.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.14640		11.14640		11.19480	11.19480		15.51	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.31800		11.31800		11.37050	11.37050		15.79	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.54480		11.54480		11.59680	11.59680		16.44	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.80300		10.80300		10.84550	10.84550		18.49	0.00	0.00	0	4,310.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.99260		10.99260		11.04190	11.04190		15.96	0.00	0.00	0	30.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD / R	On 13/03/2017	Foreign Exchange Future			11.17820		11.17820		11.22960	11.22960		15.99	0.00	0.00	0	0.00
CAD / R	On 19/06/2017	Foreign Exchange Future			11.39580		11.39580		11.44780	11.44780		16.23	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future			449.40990		449.40990		404.91970	404.91970			0.00	0.00	0	20,000.00
CF CANDO CAHA	On 03/10/2016	Can-Do Future			50.34750		50.34750		33.93370	33.93370			0.00	0.00	0	30,000.00
CHF / R	On 19/09/2016	Foreign Exchange Future			14.60560		14.60560		14.70340	14.70340		20.93	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future			14.92480		14.92480		15.03440	15.03440		18.83	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future			15.24810		15.24810		15.36070	15.36070		19.17	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future			15.62740		15.62740		15.74260	15.74260		19.83	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.13220		2.13220		2.14280	2.14280		20.62	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future			2.14660		2.14660		2.16010	2.16010		17.28	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future			2.16970		2.16970		2.18400	2.18400		16.95	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future			2.19790		2.19790		2.21180	2.21180		18.41	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry			2.14150		2.14150		2.15500	2.15500		17.42	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future			2.14650		2.14650		2.16300	2.16300		19.42	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future			2.19220		2.19220		2.21050	2.21050		16.66	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future			2.23700		2.23700		2.25550	2.25550		16.60	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			10.21599		79.47368		10.20153	79.56982			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future			10.28956		81.00487		10.27454	81.10342			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future			10.35262		78.83657		10.33709	78.93728			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 03/11/2016	Bond Future	10.31884		84.05314		10.30435	84.16479			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.38702		85.67282		10.37199	85.78728			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.44928		83.13047		10.43376	83.24733			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	533.78500		533.78500		534.18300	534.18300			0.00	0.00	0	418.00
GOVI	On 02/02/2017	GOVI	544.06900		544.06900		544.47900	544.47900			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	554.99300		554.99300		555.41300	555.41300			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.83040		1.83040		1.84460	1.84460		23.08	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.86300		1.86300		1.87820	1.87820		20.55	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.89440		1.89440		1.91010	1.91010		19.95	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.93070		1.93070		1.94640	1.94640		20.17	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.76324		128.76324		128.95605	128.95605			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	108.26756		108.26756		108.26364	108.26364			0.00	0.00	0	4,686.00
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	136.93955		136.93955		136.70150	136.70150			0.00	0.00	0	20,753.00
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	134.20191		134.20191		134.48399	134.48399			0.00	0.00	0	17,594.00
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	144.78912		144.78912		144.44221	144.44221			0.00	0.00	0	21,644.00
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	250.48500		250.48500		250.44200	250.44200			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future	255.32600		255.32600		255.28400	255.28400			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	260.46800		260.46800		260.42600	260.42600			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	678.59300		678.59300		678.48300	678.48300			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	691.75900		691.75900		691.64700	691.64700			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	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			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		7.58000	92.42000			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.69000		92.31000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.71000		92.29000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.73000		92.27000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.73000		92.27000		7.73000	92.27000			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			0.14020		0.14020		0.14130	0.14130			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14030		0.14030		0.14130	0.14130			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14040		0.14040		0.14060	0.14060			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13650		0.13650		0.14020	0.14020			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.35690		10.35690		10.42720	10.42720		18.37	0.00	0.00	0	100.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.49790		10.49790		10.57340	10.57340		16.22	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.63720		10.63720		10.71550	10.71550		16.18	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.80160		10.80160		10.88250	10.88250		16.72	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.33200		1.33200		1.33510	1.33510			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.34680		1.34680		1.35030	1.35030			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.36070		1.36070		1.36420	1.36420			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.37680		1.37680		1.38010	1.38010			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.31950		1.31950		1.31790	1.31790			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.32150		1.32150		1.32010	1.32010			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.32410		1.32410		1.32270	1.32270			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.32690		1.32690		1.32560	1.32560			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12450		1.12450		1.12490	1.12490			0.00	0.00	0	13,234.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12850		1.12850		1.12900	1.12900			0.00	112,850.00	100	65.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13290		1.13290		1.13350	1.13350			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13800		1.13800		1.13870	1.13870			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.70217		115.92938		8.69237	115.99962		8.99	0.00	23,069,946.62	199	101,364.00
R186	On 03/11/2016	Bond Future	8.30	Call	481.42000		0.48142		509.09000	0.50909	481.420	8.85	0.23	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,266.90000		2.26690		2,237.60000	2.23760	2,266.900	8.92	0.63	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	1,141.58000		1.14158		1,128.33000	1.12833	1,141.580	9.03	0.41	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	928.18000		0.92818		918.21000	0.91821	928.180	9.08	0.35	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	527.24000		0.52724		523.25000	0.52325	527.240	9.20	0.23	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,878.67000		3.87867		3,946.81000	3.94681	3,878.670	9.25	0.82	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,051.10000		5.05110		5,121.35000	5.12135	5,051.100	9.36	0.90	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.73758		112.85979		8.72726	112.93229		9.13	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.00	Call	711.38000		0.71138		733.01000	0.73301	711.380	8.89	0.21	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,442.08000		1.44208		1,476.01000	1.47601	1,442.080	9.01	0.35	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,595.85000		1.59585		1,631.86000	1.63186	1,595.850	9.03	0.38	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	2,086.69000		2.08669		2,128.50000	2.12850	2,086.690	9.08	0.45	0.00	0	7,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/02/2017	Bond Future	8.87	Put	2,117.99000		2.11799	2,095.87000	2.09587	2,117.990	9.20	0.43	0.00	0	500.00	
R186	On 02/02/2017	Bond Future	8.90	Put	2,029.56000		2.02956	2,008.32000	2.00832	2,029.560	9.21	0.42	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.40	Put	938.96000		0.93896	929.30000	0.92930	938.960	9.51	0.23	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.50	Put	794.29000		0.79429	786.25000	0.78625	794.290	9.57	0.21	0.00	0	6,500.00	
R186	On 04/05/2017	Bond Future			8.76251		115.12698	8.75174	115.20114		8.91	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 03/11/2016	Bond Future			302.31315		302.31315	302.30258	302.30258			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			251.82874		251.82874	251.81975	251.81975			0.00	101,235,153.48	402	36,009.00	
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			8.37733		98.43194	8.36746	98.47870		6.74	0.00	174,815,125.44	1,776	12,642.00	
R2023	On 02/02/2017	Bond Future			8.41119		100.32835	8.40063	100.37676		6.48	0.00	0.00	0	0.00	
R2023	On 04/05/2017	Bond Future			8.42385		98.40897	8.41269	98.45851		6.46	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			7.44285		101.86867	7.43648	101.87387		0.90	0.00	0.00	0	30,174.00	
R203	On 02/02/2017	Bond Future			7.31536		103.83130	7.30487	103.83739		0.64	0.00	0.00	0	0.00	
R203	On 04/05/2017	Bond Future			6.62751		101.74187	6.60929	101.74828		0.39	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			9.06822		94.01658	9.05848	94.08657			0.00	996,763,781.16	10,602	27,185.00	
R2030	On 02/02/2017	Bond Future			9.10695		91.82203	9.09679	91.89405			0.00	0.00	0	0.00	
R2030	On 04/05/2017	Bond Future			9.14033		93.66695	9.12981	93.74058			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			9.16942		93.36390	9.15995	93.43702		12.79	0.00	0.00	0	13,093.00	
R2032	On 02/02/2017	Bond Future			9.21095		95.16267	9.20108	95.23798		12.52	0.00	0.00	0	0.00	
R2032	On 04/05/2017	Bond Future			9.24349		92.91356	9.23327	92.99069		12.85	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			9.25547		98.34155	9.24072	98.46739			0.00	0.00	0	4,661.00	
R2035	On 02/02/2017	Bond Future			9.29896		100.23624	9.28367	100.36525			0.00	0.00	0	0.00	
R2035	On 04/05/2017	Bond Future			9.33059		97.74390	9.31482	97.87573			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			9.32848		94.80897	9.31877	94.89154		14.29	0.00	0.00	0	38,537.00	
R2037	On 02/02/2017	Bond Future			9.36839		92.37931	9.35831	92.46419		14.67	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
R2037	On 04/05/2017	Bond Future			9.40362		94.23550		9.39323	94.32224		14.44	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			7.69524		103.63168		7.68986	103.64206		2.20	0.00	9,741,377.92	94	31,476.00
R204	On 02/02/2017	Bond Future			7.67985		101.58780		7.67324	101.59915		2.00	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future			7.60760		103.62844		7.59977	103.64021		1.72	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future			9.34803		99.14302		9.32816	99.32545		14.98	0.00	0.00	0	3,923.00
R2040	On 02/02/2017	Bond Future			9.38720		96.54646		9.36668	96.73314		15.38	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.42177		98.48645		9.40065	98.67705		15.14	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			9.35718		96.40196		9.34239	96.53979		15.71	0.00	385,607.84	4	18,566.00
R2044	On 02/02/2017	Bond Future			9.39489		93.87775		9.37960	94.01906		16.14	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.42813		95.76411		9.41241	95.90836		15.90	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			9.32803		95.80448		9.31325	95.94635		16.32	0.00	0.00	0	61,912.00
R2048	On 02/02/2017	Bond Future			9.36736		97.65034		9.35210	97.79560		16.04	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.39623		95.16949		9.38054	95.31792		16.54	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			7.92190		100.40980		7.91682	100.42371		3.41	0.00	18,977,452.20	189	52,284.00
R207	On 02/02/2017	Bond Future			7.93015		98.70175		7.92428	98.71671		3.22	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,572.24000		2.57224		2,586.93000	2.58693	2,572.240	3.39	0.89	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.91563		100.68453		7.90907	100.69998		2.92	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.85619		99.14495		7.84785	99.16297		2.73	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,423.24000		1.42324		1,435.87000	1.43587	1,423.240	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			8.09755		95.81280		8.08760	95.84791		4.85	0.00	0.00	0	31,098.00
R208	On 02/02/2017	Bond Future			8.11968		97.65878		8.10879	97.69538		4.53	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.11873		96.21609		8.10696	96.25368		4.37	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

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			9.21160		74.11378		9.19699	74.21794		14.79	0.00	0.00	0	37,887.00
R209	On 03/11/2016	Bond Future	8.81	Call	548.16000		0.54816		586.50000	0.58650	548.160	14.58	0.24	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	659.83000		0.65983		702.88000	0.70288	659.830	14.61	0.28	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,298.53000		2.29853		2,251.12000	2.25112	2,298.530	14.69	0.61	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,253.25000		2.25325		2,206.64000	2.20664	2,253.250	14.69	0.60	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	1,188.82000		1.18882		1,163.42000	1.16342	1,188.820	14.87	0.40	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	2,438.87000		2.43887		2,522.40000	2.52240	2,438.870	14.95	0.65	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	905.55000		0.90555		886.55000	0.88655	905.550	14.97	0.33	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.24826		75.54163		9.23315	75.64851		14.54	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.27701		73.90699		9.26146	74.01622		14.99	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			186.77217		186.77217		186.76425	186.76425			0.00	0.00	0	2,100.00
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			141.79482		141.79482		141.78838	141.78838			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			148.01202		148.01202		148.00701	148.00701			0.00	0.00	0	3,109.00
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			9.08922		84.77295		9.07952	84.84072		12.48	0.00	0.00	0	42,521.00
R213	On 02/02/2017	Bond Future			9.13004		86.40622		9.11994	86.47593		12.24	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.15849		84.58796		9.14805	84.65928		12.58	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			9.28238		74.54920		9.26760	74.65991		15.66	0.00	6,262,132.80	84	29,194.00
R214	On 02/02/2017	Bond Future			9.32047		75.98544		9.30520	76.09895		15.40	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.34813		74.21182		9.33246	74.32765		15.88	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			24,886.55000		24,886.55000		25,056.32000	25,056.32000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			25,292.64000		25,292.64000		25,485.84000	25,485.84000			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
SGD / R	On 19/09/2016	Foreign Exchange Future	10.41600		10.41600		10.48640	10.48640		18.53	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.59080		10.59080		10.66890	10.66890		16.57	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.76470		10.76470		10.84440	10.84440		16.60	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.77640		4.77640		4.79760	4.79760		17.78	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.77020		4.77020		4.79080	4.79080		15.26	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.76670		4.76670		4.78660	4.78660		15.16	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.42510		1.42510		1.42280	1.42280			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.36200		1.36200		1.37040	1.37040			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.30860		1.30860		1.32540	1.32540			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.25200		1.25200		1.28370	1.28370			0.00	0.00	0	0.00
Total for Derivatives :												3,401,560,285.69	152,637	4,278,510.00
Grand Total:												3,401,560,285.69	152,637	4,278,510.00