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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 17/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 17/11/2016	Any day expiry	14.28730	14.28730	14.28310	14.28310			29.15	0.00	137,372,389.50	9,615	0.00	
\$ / R	On 28/11/2016	Any day expiry	14.30450	14.30450	14.30000	14.30000			21.66	0.00	0.00	0	6,290.00	
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	0.14560	0.00015	0.00280	0.00000	0.146	34.67	0.00	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	14.02850	0.01403	16.04390	0.01604	14.028	21.67	0.06	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.04430	0.00004	0.15210	0.00015	0.044	48.09	0.00	0.00	0	400.00
\$ / R	On 30/11/2016	Any day expiry	14.30990	14.30990	14.30650	14.30650			21.76	0.00	0.00	0	78.00	
\$ / R	On 05/12/2016	Any day expiry	14.32460	14.32460	14.32260	14.32260			22.37	0.00	0.00	0	0.00	
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	644.49740	0.64450	656.54040	0.65654	644.497	21.17	0.81	0.00	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.32760	14.32760	14.32580	14.32580			22.39	0.00	0.00	0	0.00	
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	145.21840	0.14522	162.19480	0.16219	145.218	21.64	0.31	0.00	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	281.09780	0.28110	297.90640	0.29791	281.098	22.39	0.50	0.00	0	7,000.00
\$ / R	On 12/12/2016	Any day expiry	14.34530	14.34530	14.34520	14.34520			21.43	0.00	0.00	0	0.00	
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	584.81350	0.58481	601.21540	0.60122	584.813	22.75	0.67	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry	14.34830	14.34830	14.34840	14.34840			21.37	0.00	0.00	0	275.00	
\$ / R	On 14/12/2016	Any day expiry	14.35120	14.35120	14.35170	14.35170			21.29	0.00	0.00	0	251.00	
\$ / R	On 15/12/2016	Any day expiry	14.35420	14.35420	14.35490	14.35490			22.22	0.00	86,445.60	6	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 19/12/2016	Foreign Exchange Future		14.36600	14.36600		14.36780	14.36780		21.60	0.00	956,732,502.00	66,597	427,469.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	2.63090	0.00263	3.16690	0.00317	2.631	27.36	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	6.98300	0.00698	7.97420	0.00797	6.983	22.02	0.02	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	8.69680	0.00870	9.81970	0.00982	8.697	20.94	0.03	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	15.18580	0.01519	17.07100	0.01707	15.186	19.98	0.04	0.00	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	30.33040	0.03033	34.28330	0.03428	30.330	20.11	0.08	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,068.70080	1.06870	1,076.01620	1.07602	1,068.701	20.18	0.90	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	42.70080	0.04270	48.21620	0.04822	42.701	20.18	0.10	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	43.88920	0.04389	49.54920	0.04955	43.889	20.19	0.10	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	50.22490	0.05022	56.63600	0.05664	50.225	20.21	0.12	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	61.81830	0.06182	69.53500	0.06954	61.818	20.26	0.14	0.00	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	65.01430	0.06501	73.07680	0.07308	65.014	20.27	0.14	0.00	0	27,386.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	771.00900	0.77101	784.14550	0.78415	771.009	20.45	0.79	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	105.00900	0.10501	116.34550	0.11635	105.009	20.45	0.21	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	117.87830	0.11788	129.67350	0.12967	117.878	20.54	0.23	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	123.31570	0.12332	135.28660	0.13529	123.316	20.57	0.23	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.90	Put	162.85150	0.16285	0.00000	0.00000	162.851	20.80	0.29	1,024,591.63	250	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	564.35290	0.56435	579.66020	0.57966	564.353	20.98	0.67	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	198.35290	0.19835	211.86020	0.21186	198.353	20.98	0.33	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	533.80260	0.53380	549.31650	0.54932	533.803	21.07	0.65	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	516.01970	0.51602	531.63560	0.53164	516.020	21.12	0.64	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	510.18450	0.51018	525.82890	0.52583	510.184	21.14	0.63	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	238.39350	0.23839	252.26770	0.25227	238.393	21.16	0.37	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	246.95020	0.24695	260.87350	0.26087	246.950	21.20	0.38	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	459.71490	0.45971	475.54390	0.47554	459.715	21.30	0.59	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	449.00150	0.44900	464.85050	0.46485	449.002	21.34	0.59	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	283.00150	0.28300	297.05050	0.29705	283.002	21.34	0.41	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	423.00850	0.42301	438.87450	0.43887	423.008	21.43	0.56	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	307.00850	0.30701	321.07450	0.32107	307.008	21.43	0.44	0.00	0	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	332.14190	0.33214	346.17880	0.34618	332.142	21.51	0.46	16,515,628.50	2,500	3,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	347.75630	0.34776	361.75260	0.36175	347.756	21.57	0.47	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	379.05060	0.37905	394.83040	0.39483	379.051	21.59	0.52	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	352.83260	0.35283	368.62100	0.36862	352.833	21.76	0.50	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	416.34860	0.41635	430.32350	0.43032	416.349	21.91	0.52	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	312.90700	0.31291	328.62870	0.32863	312.907	22.07	0.46	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	446.90700	0.44691	460.82870	0.46083	446.907	22.07	0.54	0.00	0	32,849.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	453.14040	0.45314	467.04810	0.46705	453.140	22.10	0.55	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	277.00870	0.27701	292.52180	0.29252	277.009	22.37	0.42	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	530.98350	0.53098	544.60920	0.54461	530.983	22.47	0.60	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	551.28810	0.55129	564.81580	0.56482	551.288	22.56	0.61	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	247.91640	0.24792	263.13420	0.26313	247.916	22.65	0.38	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	578.86210	0.57886	592.24230	0.59224	578.862	22.68	0.62	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	650.17530	0.65018	663.11810	0.66312	650.175	22.99	0.66	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	210.82760	0.21083	225.47200	0.22547	210.828	23.05	0.34	0.00	0	8,756.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	200.50350	0.20050		214.94290	0.21494	200.503	23.17	0.32	0.00	0	800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	168.02790	0.16803		181.66180	0.18166	168.028	23.61	0.28	0.00	0	88,249.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	802.02790	0.80203		813.86180	0.81386	802.028	23.61	0.72	0.00	0	29,368.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.10	Call	147.79260	0.14779		160.87490	0.16087	147.793	23.90	0.25	0.00	0	1,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Call	129.72530	0.12973		142.29340	0.14229	129.725	24.17	0.23	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	963.72530	0.96373		974.49340	0.97449	963.725	24.17	0.77	0.00	0	6,985.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	972.04080	0.97204		982.75470	0.98275	972.041	24.20	0.78	0.00	0	3,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.28	Call	116.82860	0.11683		128.95720	0.12896	116.829	24.40	0.21	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	99.80550	0.09981		111.24170	0.11124	99.805	24.73	0.18	0.00	0	26,053.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,133.80550	1.13381	1,143.44170	1.14344	1,133.806	24.73	0.82	0.00	0	31,590.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.48	Call	89.84380	0.08984	100.80710	0.10081	89.844	24.95	0.17	0.00	0	3,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	1,221.51180	1.22151	1,230.55620	1.23056	1,221.512	25.00	0.84	0.00	0	69,895.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	1,283.81900	1.28382	1,292.44500	1.29244	1,283.819	25.20	0.85	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	1,383.08220	1.38308	1,391.05250	1.39105	1,383.082	25.50	0.87	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	1,493.02520	1.49303	1,500.29140	1.50029	1,493.025	25.83	0.89	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.85	Call	54.83660	0.05484	63.42890	0.06343	54.837	25.91	0.11	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Call	43.89440	0.04389	51.16890	0.05117	43.894	26.16	0.09	0.00	0	52,443.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	1,677.89440	1.67789	1,683.36890	1.68337	1,677.894	26.16	0.91	0.00	0	32,950.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.11	Call	37.23050	0.03723	43.63450	0.04363	37.231	26.33	0.08	0.00	0	7,150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.31	Call	27.52780	0.02753	32.55370	0.03255	27.528	26.65	0.06	0.00	0	11,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.47	Put	2,125.58020	2.12558	2,127.88440	2.12788	2,125.580	26.91	0.95	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	2,183.69120	2.18369	2,185.68830	2.18569	2,183.691	27.01	0.96	0.00	0	725.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.55	Call	19.09830	0.01910	22.79730	0.02280	19.098	27.04	0.04	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.69	Put	2,339.41330	2.33941	2,340.68470	2.34068	2,339.413	27.26	0.97	0.00	0	3,300.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.77	Call	13.63320	0.01363	16.38910	0.01639	13.633	27.39	0.03	0.00	0	16,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.91	Call	10.99570	0.01100	13.26750	0.01327	10.996	27.62	0.03	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.96	Call	10.18260	0.01018	12.30070	0.01230	10.183	27.70	0.02	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.00	Call	9.57580	0.00958	11.57780	0.01158	9.576	27.76	0.02	0.00	0	51,333.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.39	Call	6.45440	0.00645	7.86490	0.00786	6.454	29.17	0.02	0.00	0	2,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.50	Call	6.16490	0.00616	7.52870	0.00753	6.165	29.81	0.01	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.66	Call	5.79990	0.00580	7.10440	0.00710	5.800	30.73	0.01	0.00	0	15,100.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.69	Call	5.73820	0.00574	7.03230	0.00703	5.738	30.90	0.01	466,751.03	2,500	1,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.00	Call	5.20020	0.00520	6.40440	0.00640	5.200	32.68	0.01	0.00	0	1,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.06	Call	5.11440	0.00511	6.30400	0.00630	5.114	33.02	0.01	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.10	Call	5.06010	0.00506	6.24050	0.00624	5.060	33.25	0.01	0.00	0	23,489.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.12	Call	5.03380	0.00503	6.20970	0.00621	5.034	33.37	0.01	0.00	0	4,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.89	Call	3.14680	0.00315	3.96670	0.00397	3.147	36.41	0.01	0.00	0	17,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.98	Call	2.74510	0.00275	3.48130	0.00348	2.745	36.41	0.01	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.00	Call	2.66270	0.00266	3.38130	0.00338	2.663	36.41	0.01	0.00	0	2,310.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.15	Call	2.11520	0.00212	2.71350	0.00271	2.115	36.41	0.00	0.00	0	26,053.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.25	Call	1.81150	0.00181	2.34000	0.00234	1.812	36.41	0.00	0.00	0	10,303.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.70	Call	0.88860	0.00089	1.18510	0.00119	0.889	36.41	0.00	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.75	Call	0.81980	0.00082	1.09740	0.00110	0.820	36.41	0.00	0.00	0	150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.81	Call	0.74400	0.00074	1.00030	0.00100	0.744	36.41	0.00	0.00	0	250.00	

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\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.59230	0.00059	0.80460	0.00080	0.592	36.41	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.47840	0.00048	0.65610	0.00066	0.478	36.41	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.41910	0.00042	0.57830	0.00058	0.419	36.41	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.33190	0.00033	0.46280	0.00046	0.332	36.41	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.30010	0.00030	0.42050	0.00042	0.300	36.41	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.11940	0.00012	0.17450	0.00017	0.119	36.41	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.06590	0.00007	0.09900	0.00010	0.066	36.41	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.05930	0.00006	0.08950	0.00009	0.059	36.41	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.37190	14.37190	14.37380	14.37380		21.48	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.39500	14.39500	14.39790	14.39790		20.86	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.41230	14.41230	14.41600	14.41600		20.45	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			14.43250	14.43250	14.43710	14.43710		20.25	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			14.43830	14.43830	14.44310	14.44310		20.21	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	232.67470	0.23267	243.57370	0.24357	232.675	19.39	0.31	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	87.35430	0.08735	97.24620	0.09725	87.354	24.43	0.13	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			14.44980	14.44980	14.45510	14.45510		19.97	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			14.45270	14.45270	14.45820	14.45820		19.97	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	556.55200	0.55655	575.81750	0.57582	556.552	19.70	0.57	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			14.45850	14.45850	14.46390	14.46390		19.97	0.00	0.00	0	108.00
\$ / R	On 23/01/2017	Any day expiry			14.46710	14.46710	14.47250	14.47250		19.88	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.47300	14.47300	14.47830	14.47830		19.93	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	316.76210	0.31676	331.82540	0.33183	316.762	19.39	0.36	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	149.37570	0.14938	163.53190	0.16353	149.376	23.38	0.19	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.47890	14.47890	14.48400	14.48400		19.97	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	208.27480	0.20827	221.68830	0.22169	208.275	18.99	0.27	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	541.13170	0.54113	562.73370	0.56273	541.132	19.91	0.54	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.49080	14.49080	14.49550	14.49550		20.01	0.00	0.00	0	3,189.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	351.29490	0.35129	367.56660	0.36757	351.295	19.45	0.38	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	326.33660	0.32634	346.18830	0.34619	326.337	21.33	0.36	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			14.54130	14.54130	14.58730	14.58730		20.14	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	467.77080	0.46777	0.00000	0.00000	467.771	19.79	0.42	9,172,494.24	1,500	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	411.47200	0.41147	0.00000	0.00000	411.472	21.14	0.40	8,710,806.20	1,500	1,500.00
\$ / R	On 27/02/2017	Any day expiry			14.57020	14.57020	14.57300	14.57300		20.04	0.00	0.00	0	2,105.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.60970	14.60970	14.61280	14.61280		20.12	0.00	140,355,387.90	9,607	103,062.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	30.99220	0.03099	32.08020	0.03208	30.992	19.50	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	49.01020	0.04901	51.64210	0.05164	49.010	19.21	0.07	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	98.53330	0.09853	105.57570	0.10558	98.533	18.72	0.12	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	196.19260	0.19619	207.37160	0.20737	196.193	18.78	0.21	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	1,162.31630	1.16232	1,177.76890	1.17777	1,162.316	18.90	0.74	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	402.70050	0.40270	417.05390	0.41705	402.701	19.36	0.35	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	805.68000	0.80568	823.84620	0.82385	805.680	19.66	0.60	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	495.98000	0.49598	511.04620	0.51105	495.980	19.66	0.40	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	546.61180	0.54661	561.93690	0.56194	546.612	19.82	0.43	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	709.53030	0.70953	728.15510	0.72816	709.530	19.97	0.55	0.00	0	750.00

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	684.90220	0.68490	700.56730	0.70057	684.902	20.21	0.49	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,066.00300	1.06600	1,080.83640	1.08084	1,066.003	21.28	0.61	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,160.62410	1.16062	1,175.09600	1.17510	1,160.624	21.52	0.64	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	380.70830	0.38071	397.99770	0.39800	380.708	21.75	0.34	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,422.49660	1.42250	1,436.08030	1.43608	1,422.497	22.19	0.70	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,454.41970	1.45442	1,467.88260	1.46788	1,454.420	22.27	0.70	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	312.40640	0.31241	328.78220	0.32878	312.406	22.39	0.29	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	240.89250	0.24089	255.82380	0.25582	240.893	23.16	0.23	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,313.21270	2.31321	2,323.02790	2.32303	2,313.213	24.01	0.83	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	123.27630	0.12328	134.15670	0.13416	123.276	24.92	0.13	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	75.03730	0.07504	85.09730	0.08510	75.037	27.53	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	74.75870	0.07476	84.81390	0.08481	74.759	27.56	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	61.50410	0.06150	71.34180	0.07134	61.504	28.94	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	46.34830	0.04635	54.50480	0.05450	46.348	28.94	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	9.22960	0.00923	11.77340	0.01177	9.230	28.94	0.01	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.66050	14.66050	14.66390	14.66390		20.20	0.00	0.00	0	1,176.00
\$ / R	On 11/04/2017	Any day expiry			14.69160	14.69160	14.69520	14.69520		20.23	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.69440	14.69440	14.69800	14.69800		20.22	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	380.55500	0.38056	389.91680	0.38992	380.555	19.10	0.31	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	210.83790	0.21084	222.56950	0.22257	210.838	23.95	0.19	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.69730	14.69730	14.70090	14.70090		20.23	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.71990	14.71990	14.72360	14.72360		20.20	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.73120	14.73120	14.73500	14.73500		20.23	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	341.14410	0.34114	349.17630	0.34918	341.144	18.97	0.28	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	457.89250	0.45789	466.00960	0.46601	457.893	19.26	0.34	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	658.20910	0.65821	670.93050	0.67093	658.209	20.72	0.46	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	286.56000	0.28656	298.61060	0.29861	286.560	23.28	0.23	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.88710	14.88710	14.89180	14.89180		20.27	0.00	1,488,710.00	100	157,541.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	406.28610	0.40629	413.18080	0.41318	406.286	18.95	0.28	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	420.88590	0.42089	427.69840	0.42770	420.886	18.98	0.29	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	515.16740	0.51517	521.35420	0.52135	515.167	19.16	0.33	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	545.65030	0.54565	551.75130	0.55175	545.650	19.23	0.34	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	568.85300	0.56885	575.02280	0.57502	568.853	19.31	0.35	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	616.81460	0.61681	623.10120	0.62310	616.815	19.45	0.37	16,606,921.50	3,000	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	1,090.08660	1.09009	1,101.24510	1.10125	1,090.087	19.69	0.60	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	921.71480	0.92171	928.37610	0.92838	921.715	20.25	0.47	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,315.06520	1.31507	1,322.45590	1.32246	1,315.065	21.10	0.57	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	621.80370	0.62180	634.16250	0.63416	621.804	21.50	0.39	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,514.70370	1.51470	1,522.36250	1.52236	1,514.704	21.50	0.61	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	603.47220	0.60347	615.90900	0.61591	603.472	21.61	0.38	17,194,102.80	3,000	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	600.90480	0.60090	613.35220	0.61335	600.905	21.62	0.38	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	566.19420	0.56619	578.77260	0.57877	566.194	21.83	0.36	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	542.78910	0.54279	555.44890	0.55545	542.789	21.98	0.35	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	507.60190	0.50760	520.36690	0.52037	507.602	22.22	0.33	0.00	0	2,850.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	415.67290	0.41567	428.63920	0.42864	415.673	22.84	0.28	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	238.01210	0.23801	250.92810	0.25093	238.012	24.78	0.17	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	206.19540	0.20620	219.57200	0.21957	206.195	25.75	0.15	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	143.98680	0.14399	156.40190	0.15640	143.987	27.10	0.11	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.95250	14.95250	14.95750	14.95750		20.29	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	471.03920	0.47104	477.96190	0.47796	471.039	19.04	0.30	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	295.87360	0.29587	309.56740	0.30957	295.874	24.25	0.20	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.97820	14.97820	14.98320	14.98320		20.28	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.14650	15.14650	15.15250	15.15250		20.30	0.00	0.00	0	4,400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	152.37440	0.15237	160.39720	0.16040	152.374	17.25	0.12	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	207.25030	0.20725	215.75240	0.21575	207.250	17.63	0.15	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	318.94200	0.31894	327.57770	0.32758	318.942	18.23	0.21	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	438.79180	0.43879	447.08760	0.44709	438.792	18.70	0.26	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	442.35270	0.44235	450.63750	0.45064	442.353	18.71	0.26	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	624.70350	0.62470	632.47860	0.63248	624.703	19.11	0.33	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	669.16270	0.66916	676.75270	0.67675	669.163	19.20	0.34	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	740.82040	0.74082	748.38730	0.74839	740.820	19.37	0.36	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	726.17060	0.72617	742.48050	0.74248	726.171	21.86	0.38	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	635.96520	0.63597	652.62960	0.65263	635.965	22.35	0.34	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	595.16880	0.59517	612.00580	0.61201	595.169	22.59	0.32	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	589.32000	0.58932	606.17830	0.60618	589.320	22.62	0.32	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	433.03090	0.43303	450.22130	0.45022	433.031	23.75	0.25	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			15.24670	15.24670	15.25340	15.25340		20.36	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.40830	15.40830	15.43570	15.43570		20.58	0.00	0.00	0	670.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	352.17320	0.35217	355.13460	0.35513	352.173	18.21	0.20	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	587.23730	0.58724	587.43440	0.58743	587.237	18.99	0.28	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	822.31190	0.82231	821.86390	0.82186	822.312	19.51	0.35	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	946.03330	0.94603	971.05440	0.97105	946.033	21.83	0.42	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	877.99950	0.87800	902.85880	0.90286	877.999	22.13	0.40	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	783.04560	0.78305	807.81160	0.80781	783.046	22.59	0.36	0.00	0	33,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.67340	15.67340	15.76620	15.76620		21.02	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.93840	15.93840	16.09660	16.09660		21.36	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	560.91660	0.56092	529.58100	0.52958	560.917	19.28	0.22	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.36600	14.36600	14.36780	14.36780		21.60	0.00	0.00	0	447.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.60970	14.60970	14.61280	14.61280		20.12	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.88710	14.88710	14.89180	14.89180		20.27	0.00	0.00	0	55.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			15.14650	15.14650	15.15000	15.15000		20.30	0.00	0.00	0	0.00
£ / R	On 02/12/2016	Any day expiry			17.82240	17.82240	17.81340	17.81340		22.20	0.00	0.00	0	35.00
£ / R	On 15/12/2016	Any day expiry			17.87280	17.87280	17.86870	17.86870		21.13	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.88810	17.88810	17.88790	17.88790		20.84	0.00	5,044,444.20	282	45,418.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	12.39250	0.01239	13.33460	0.01333	12.393	21.29	0.03	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	1,196.55230	1.19655	1,197.00920	1.19701	1,196.552	19.83	0.87	0.00	0	525.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	68.45230		0.06845		69.10920	0.06911	68.452	19.83	0.13	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	137.75290		0.13775		137.33050	0.13733	137.753	19.83	0.22	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	775.12960		0.77513		774.43990	0.77444	775.130	20.06	0.72	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	187.02960		0.18703		186.53990	0.18654	187.030	20.06	0.28	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	393.88800		0.39389		393.26360	0.39326	393.888	20.71	0.46	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	392.61630		0.39262		391.87230	0.39187	392.616	21.06	0.47	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	504.51630		0.50452		503.97230	0.50397	504.516	21.06	0.53	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	82.62560		0.08263		83.12560	0.08313	82.626	23.82	0.13	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,531.06730		3.53107		3,531.29790	3.53130	3,531.067	28.22	0.98	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1.29540		0.00130		1.27600	0.00128	1.295	36.64	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			18.06990		18.06990		18.07140	18.07140		20.07	0.00	0.00	0	12.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.23380		18.23380		18.23260	18.23260		19.86	0.00	0.00	0	8,144.00
£ / R	On 25/04/2017	Any day expiry			18.40430		18.40430		18.40340	18.40340		19.54	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.61890		18.61890		18.61850	18.61850		19.17	0.00	0.00	0	19,992.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.98200		18.98200		18.98200	18.98200		18.76	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.35280		19.35280		19.37860	19.37860		18.59	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13132		0.13132		0.13162	0.13162		27.19	0.00	29,284.58	223	11,027.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13416		0.13416		0.13446	0.13446		23.72	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13735		0.13735		0.13767	0.13767		23.06	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14039		0.14039		0.14074	0.14074		23.36	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry			15.28410		15.28410		15.29700	15.29700		21.86	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.29310		15.29310		15.30310	15.30310		20.81	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.36670		15.36670		15.38950	15.38950		20.32	0.00	0.00	0	58,773.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	85.02170		0.08502		100.77730	0.10078	85.022	23.20	0.16	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,582.38920		1.58239		1,571.69520	1.57170	1,582.389	24.14	0.90	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.23330		0.00023		0.27310	0.00027	0.233	36.07	0.00	0.00	0	2,961.00
€ / R	On 31/01/2017	Any day expiry			15.34850		15.34850		15.36150	15.36150		18.98	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			15.63580		15.63580		15.65530	15.65530		19.32	0.00	0.00	0	2,000.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.69940		15.69940		15.71930	15.71930		19.28	0.00	0.00	0	30,187.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	155.67840		0.15568		158.21240	0.15821	155.678	18.39	0.17	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	1,181.14070		1.18114		1,205.64070	1.20564	1,181.141	18.45	0.73	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	562.75020		0.56275		589.38730	0.58939	562.750	19.73	0.45	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	268.22520		0.26823		290.36510	0.29037	268.225	21.58	0.25	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.07280		16.07280		16.09480	16.09480		19.32	0.00	48,218.40	3	77,442.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.42830		16.42830		16.45080	16.45080		19.52	0.00	0.00	0	19.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.78210		16.78210		16.82700	16.82700		19.80	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.14842		100.14842		100.40145	100.40145			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			97.32566		97.32566		97.59215	97.59215			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			96.17869		96.17869		96.45670	96.45670			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			98.31502		98.31502		98.59959	98.59959			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			101.98751		101.98751		102.27282	102.27282			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 19/12/2016	Interest Rate Swap	100.06869		100.06869		100.06869	100.06869			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.01708		100.01708		100.01707	100.01707			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.65672		99.65672		99.66008	99.66008			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.74167		99.74167		99.74914	99.74914			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	100.08130		100.08130		100.09650	100.09650			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.10423		100.10423		100.11934	100.11934			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.45108		99.45108		99.47215	99.47215			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.18617		99.18617		99.21542	99.21542			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.32377		99.32377		99.36338	99.36338			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.89000		99.89000		99.95000	99.95000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.96823		98.96823		99.05965	99.05965			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	98.38410		98.38410		98.48543	98.48543			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	97.76648		97.76648		97.87893	97.87893			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	98.12156		98.12156		98.24474	98.24474			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	100.42546		100.42546		100.55435	100.55435			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	510.21500		510.21500		509.82900	509.82900			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	520.16700		520.16700		519.77900	519.77900			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	530.64100		530.64100		530.24300	530.24300			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	587.75300		587.75300		586.47400	586.47400			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	599.21700		599.21700		597.92000	597.92000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	611.28300		611.28300		609.95700	609.95700			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	533.22900		533.22900		532.04700	532.04700			0.00	0.00	0	751.00
ALBI	On 04/05/2017	Index Future	543.63000		543.63000		542.43000	542.43000			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	554.57600		554.57600		553.35000	553.35000			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.72340		10.72340		10.72890	10.72890		16.22	0.00	0.00	0	10,871.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.88240		10.88240		10.89080	10.89080		14.99	0.00	0.00	0	8,560.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.06540		11.06540		11.07410	11.07410		15.19	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.23710		11.23710		11.24580	11.24580		15.71	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.41160		11.41160		11.43500	11.43500		16.12	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.70470		10.70470		10.68120	10.68120		18.01	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.89780		10.89780		10.87370	10.87370		16.79	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.11450		11.11450		11.09140	11.09140		16.79	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	11.31820		11.31820		11.29000	11.29000		16.84	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	302.96190		302.96190		319.48310	319.48310			0.00	0.00	0	20,000.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 19/12/2016	Foreign Exchange Future	14.33560	14.33560	14.34040	14.34040				20.86	0.00	0.00	0	1,945.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.66350	14.66350	14.66450	14.66450				19.71	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.03440	15.03440	15.03540	15.03540				20.26	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	15.38520	15.38520	15.39000	15.39000				20.70	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.08090	2.08090	2.08090	2.08090				19.97	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.10120	2.10120	2.10150	2.10150				18.05	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.12700	2.12700	2.12710	2.12710				18.41	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.15170	2.15170	2.15000	2.15000				18.85	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.07600	2.07600	2.07530	2.07530				21.50	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.07280	2.07280	2.07470	2.07470				18.47	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.11680	2.11680	2.11870	2.11870				17.33	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.16830	2.16830	2.17000	2.17000				18.07	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.67163	78.55950	10.70349	78.36082					0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.75433	76.29789	10.78713	76.09612					0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.83044	77.83477	10.86439	77.62861					0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES42	On 02/02/2017	Bond Future	10.78687	82.72389	10.81864	82.49730					0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.86884	80.07482	10.90157	79.84462					0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.94334	81.68804	10.97718	81.45291					0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI	531.08200	531.08200	529.89000	529.89000					0.00	10,621,640.00	2	486.00
GOVI	On 04/05/2017	GOVI	541.44200	541.44200	540.23100	540.23100					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
GOVI	On 03/08/2017	GOVI	552.34300		552.34300		551.10700	551.10700			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.85230		1.85230		1.85260	1.85260		21.26	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.88480		1.88480		1.88500	1.88500		19.92	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.92050		1.92050		1.92090	1.92090		19.56	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.95380		1.95380		1.95000	1.95000		19.80	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	128.94248		128.94248		128.96617	128.96617			0.00	0.00	0	3,255.00
I2025	On 04/05/2017	Bond Future	131.46558		131.46558		131.49096	131.49096			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	132.78792		132.78792		132.81334	132.81334			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future	108.05206		108.05206		107.92162	107.92162			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	109.12708		109.12708		108.99517	108.99517			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	111.33086		111.33086		111.19593	111.19593			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2017	Bond Future	134.60075		134.60075		134.62539	134.62539			0.00	0.00	0	22,835.00
I2038	On 04/05/2017	Bond Future	137.23463		137.23463		137.26097	137.26097			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	138.50673		138.50673		138.53338	138.53338			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2017	Bond Future	134.18510		134.18510		134.77783	134.77783			0.00	0.00	0	18,352.00
I2046	On 04/05/2017	Bond Future	135.28254		135.28254		135.88812	135.88812			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	138.01481		138.01481		138.63198	138.63198			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future	143.55161		143.55161		143.91734	143.91734			0.00	0.00	0	24,754.00
I2050	On 04/05/2017	Bond Future	146.36036		146.36036		146.73492	146.73492			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	147.65434		147.65434		148.03590	148.03590			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2017	Index Future	251.98000		251.98000		252.19900	252.19900			0.00	0.00	0	1,070.00
IGOV	On 04/05/2017	Index Future	256.91000		256.91000		257.13600	257.13600			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	262.09800		262.09800		262.32700	262.32700			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	682.56800		682.56800		683.04100	683.04100			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	695.83800		695.83800		696.32100	696.32100			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	709.53400		709.53400		710.02800	710.02800			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00

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 15/03/2017	Jibar Tradeable Future			7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future			7.42000		92.58000		7.42000	7.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future			7.42000		92.58000		7.42000	7.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.85000		92.15000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.88000		92.12000		7.88000	92.12000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14060		0.14060		0.14020	0.14020			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14090		0.14090		0.14050	0.14050			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.14050		0.14050		0.14060	0.14060			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.13980		0.13980		0.14000	0.14000			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.15800		10.15800		10.12440	10.12440		17.56	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.30210		10.30210		10.26910	10.26910		16.35	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.46520		10.46520		10.43230	10.43230		16.61	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.61730		10.61730		10.58000	10.58000		17.06	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32440		1.32440		1.32150	1.32150			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.34310		1.34310		1.34080	1.34080			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.35760		1.35760		1.35620	1.35620			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.37210		1.37210		1.37000	1.37000			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.24520		1.24520		1.24500	1.24500			0.00	0.00	0	50.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24810		1.24810		1.24770	1.24770			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25070		1.25070		1.25030	1.25030			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25320		1.25320		1.25000	1.25000			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.06970		1.06970		1.07110	1.07110			0.00	53,485.00	50	67.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.07460		1.07460		1.07570	1.07570			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07960		1.07960		1.08080	1.08080			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.08460		1.08460		1.08000	1.08000			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			9.03463		110.80004		9.07140	110.54866		9.19	0.00	52,186,818.84	471	112,731.00
R186	On 02/02/2017	Bond Future	8.00	Call	116.31000		0.11631		105.23000	0.10523	116.310	8.95	0.06	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	397.28000		0.39728		364.43000	0.36443	397.280	9.07	0.17	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	472.13000		0.47213		434.08000	0.43408	472.130	9.09	0.19	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	741.36000		0.74136		685.99000	0.68599	741.360	9.14	0.27	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	779.03000		0.77903		721.39000	0.72139	779.030	9.15	0.28	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,511.47000		2.51147		2,673.19000	2.67319	2,511.470	9.26	0.59	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,391.40000		2.39140		2,548.95000	2.54895	2,391.400	9.28	0.57	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	2,199.94000		2.19994		2,350.45000	2.35045	2,199.940	9.31	0.54	0.00	0	2,546.00

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	9.02	Put	1,949.95000	1.94995		2,090.48000	2.09048	1,949.950	9.35	0.50	0.00	0	500.00	
R186	On 02/02/2017	Bond Future	9.10	Put	1,689.57000	1.68957		1,818.67000	1.81867	1,689.570	9.40	0.45	0.00	0	2,546.00	
R186	On 02/02/2017	Bond Future	9.40	Put	937.11000	0.93711		1,025.23000	1.02523	937.110	9.58	0.30	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.50	Put	756.15000	0.75615		832.04000	0.83204	756.150	9.64	0.25	0.00	0	13,500.00	
R186	On 04/05/2017	Bond Future			9.08130	112.96154		9.11944	112.70628		8.98	0.00	0.00	0	0.00	
R186	On 03/08/2017	Bond Future			9.11897	109.93110		9.15875	109.67037		9.14	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 02/02/2017	Bond Future			299.09535	299.09535		299.15078	299.15078			0.00	0.00	0	1,246.00	
R197	On 04/05/2017	Bond Future			304.94770	304.94770		305.00722	305.00722			0.00	0.00	0	0.00	
R197	On 03/08/2017	Bond Future			304.20658	304.20658		304.26620	304.26620			0.00	0.00	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R202	On 02/02/2017	Bond Future			248.20406	248.20406		248.24968	248.24968			0.00	0.00	0	36,619.00	
R202	On 04/05/2017	Bond Future			253.06077	253.06077		253.10934	253.10934			0.00	0.00	0	0.00	
R202	On 03/08/2017	Bond Future			254.50635	254.50635		254.55518	254.55518			0.00	0.00	0	0.00	
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2023	On 02/02/2017	Bond Future			8.72878	98.88631		8.75030	98.78956		6.55	0.00	0.00	0	16,460.00	
R2023	On 04/05/2017	Bond Future			8.77124	96.88239		8.79371	96.78467		6.55	0.00	0.00	0	0.00	
R2023	On 03/08/2017	Bond Future			8.80150	98.83365		8.82531	98.73363		6.23	0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R203	On 02/02/2017	Bond Future			7.80043	103.55034		7.79405	103.55402		0.61	0.00	0.00	0	24,463.00	
R203	On 04/05/2017	Bond Future			7.61288	101.39684		7.59927	101.40159		0.40	0.00	0.00	0	0.00	
R203	On 15/09/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2030	On 02/02/2017	Bond Future			9.43593	89.53163		9.47253	89.28176			0.00	0.00	0	38,639.00	
R2030	On 04/05/2017	Bond Future			9.48806	91.27848		9.52578	91.02460			0.00	0.00	0	0.00	
R2030	On 03/08/2017	Bond Future			9.53452	89.10971		9.57360	88.85044			0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 02/02/2017	Bond Future			9.55802	92.56999		9.59461	92.30282		12.59	0.00	0.00	0	18,016.00	
R2032	On 04/05/2017	Bond Future			9.60885	90.21635		9.64650	89.94492		12.91	0.00	0.00	0	0.00	
R2032	On 03/08/2017	Bond Future			9.65253	92.03359		9.69144	91.75637		12.61	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 02/02/2017	Bond Future			9.69052	97.02004		9.72198	96.76878			0.00	18,918,907.80	195	5,957.00	
R2035	On 04/05/2017	Bond Future			9.74078	94.40883		9.77310	94.15358			0.00	0.00	0	0.00	
R2035	On 03/08/2017	Bond Future			9.78474	96.31037		9.81811	96.04964			0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			9.75685		89.19902		9.78823	88.94966		14.71	0.00	0.00	0	45,061.00
R2037	On 04/05/2017	Bond Future			9.81015		90.93936		9.84238	90.68597		14.46	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future			9.85871		88.51336		9.89197	88.25464		14.82	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future			7.98633		101.06308		7.99230	101.05289		1.91	0.00	20,212,616.00	200	30,219.00
R204	On 04/05/2017	Bond Future			8.00412		103.03460		8.01042	103.02520		1.75	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future			7.97388		101.06734		7.98166	101.05742		1.58	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future			9.78623		93.03010		9.81246	92.80633		15.38	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future			9.83878		94.84518		9.86569	94.61797		15.11	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			9.88669		92.24750		9.91447	92.01532		15.51	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			9.78437		90.39687		9.81570	90.12649		16.08	0.00	0.00	0	20,659.00
R2044	On 04/05/2017	Bond Future			9.83472		92.16060		9.86686	91.88588		15.81	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.88054		89.63396		9.91367	89.35342		16.24	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			9.75565		94.08333		9.78699	93.80591		15.92	0.00	188,166,660.00	2,000	65,316.00
R2048	On 04/05/2017	Bond Future			9.80105		91.47832		9.83319	91.19632		16.40	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.84076		93.32082		9.87385	93.03282		16.07	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.24156		97.91238		8.26364	97.85671		3.11	0.00	0.00	0	86,326.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,761.72000		1.76172		1,715.39000	1.71539	1,761.720	3.29	0.87	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.28359		99.82255		8.30755	99.76675		2.95	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.30155		98.18871		8.32839	98.13145		2.84	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	836.33000		0.83633		811.80000	0.81180	836.330	2.88	0.47	0.00	0	51.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.44523		96.57237		8.46698	96.50032		4.47	0.00	0.00	0	33,544.00
R208	On 04/05/2017	Bond Future			8.48574		95.05304		8.50881	94.98051		4.43	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.50925		96.96755		8.53422	96.89325		4.20	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future	9.63316		72.89648		9.66444	72.68788		14.63	0.00	0.00	0	62,091.00
R209	On 04/05/2017	Bond Future	9.67880		71.16745		9.71087	70.95548		15.08	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future	9.71806		72.60097		9.75108	72.38443		14.84	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future	188.65270		188.65270		188.68682	188.68682			0.00	15,092,216.00	80	1,885.00
R210	On 04/05/2017	Bond Future	190.02775		190.02775		190.06417	190.06417			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future	193.86535		193.86535		193.90185	193.90185			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future	147.34199		147.34199		147.58379	147.58379			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	150.22514		150.22514		150.47312	150.47312			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	151.22856		151.22856		151.48101	151.48101			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.45692		84.19308		9.49348	83.95069		12.34	0.00	0.00	0	51,202.00
R213	On 04/05/2017	Bond Future	9.50268		82.28320		9.54028	82.03683		12.68	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.54166		83.94044		9.58050	83.68885		12.43	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.70930		73.18883		9.74060	72.97134		15.37	0.00	0.00	0	34,384.00
R214	On 04/05/2017	Bond Future	9.75322		71.31795		9.78528	71.09694		15.86	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.79142		72.75437		9.82440	72.52866		15.61	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	24,187.75000	24,187.75000		24,207.97000	24,207.97000				0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	24,612.73000	24,612.73000		24,632.75000	24,632.75000				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 19/12/2016		Foreign Exchange Future	10.13770	10.13770		10.15410	10.15410		17.74	0.00	0.00	0	153.00
SGD / R	On 13/03/2017		Foreign Exchange Future	10.31070	10.31070		10.32860	10.32860		16.35	0.00	0.00	0	0.00
SGD / R	On 19/06/2017		Foreign Exchange Future	10.50630	10.50630		10.52000	10.52000		16.61	0.00	0.00	0	0.00
TRY / R	On 19/12/2016		Foreign Exchange Future	4.26330	4.26330		4.29770	4.29770		17.09	0.00	0.00	0	83.00
TRY / R	On 13/03/2017		Foreign Exchange Future	4.25390	4.25390		4.29350	4.29350		15.97	0.00	0.00	0	0.00
TRY / R	On 19/06/2017		Foreign Exchange Future	4.23840	4.23840		4.27000	4.27000		16.03	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.42740	1.42740		1.43030	1.43030			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.38050	1.38050		1.38290	1.38290			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017		Foreign Exchange Future	1.32300	1.32300		1.32610	1.32610			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017		Foreign Exchange Future	1.27370	1.27370		1.28000	1.28000			0.00	0.00	0	0.00

**Total for Derivatives :** 1,616,101,021.71    103,681    4 240 636.00

**Grand Total:** 1,616,101,021.71    103,681    4 240 636.00