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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/11/2016

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	
Derivatives														
\$ / R	On 28/11/2016	Any day expiry	14.24850	14.24850		14.36700	14.36700		23.05	0.00	0.00	0	6,290.00	
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	0.10350	0.00010	0.12480	0.00012	0.103	41.55	0.00	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	12.07140	0.01207	13.27300	0.01327	12.071	24.90	0.06	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.03730	0.00004	0.02500	0.00003	0.037	60.38	0.00	0.00	0	400.00
\$ / R	On 30/11/2016	Any day expiry	14.25310		14.25310	14.25310	14.37170	14.37170		22.33	0.00	0.00	0	78.00
\$ / R	On 05/12/2016	Any day expiry	14.26720		14.26720	14.26720	14.38660	14.38660		22.64	0.00	0.00	0	0.00
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	578.44490	0.57844	680.69360	0.68069	578.445	21.43	0.82	0.00	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.27010		14.27010	14.27010	14.38960	14.38960		22.55	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	139.01570	0.13902	112.03990	0.11204	139.016	21.99	0.33	0.00	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	227.25140	0.22725	297.05050	0.29705	227.251	22.93	0.46	0.00	0	7,000.00
\$ / R	On 09/12/2016	Any day expiry	14.27900		14.27900	14.27900	14.39850	14.39850		22.48	0.00	0.00	0	0.00
\$ / R	On 09/12/2016	Any day expiry	14.11	Put	201.44590	0.20145	168.65290	0.16865	201.446	22.09	0.39	0.00	0	30,000.00
\$ / R	On 12/12/2016	Any day expiry	14.28790		14.28790	14.28790	14.40750	14.40750		21.83	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	606.76530	0.60677	536.08990	0.53609	606.765	23.38	0.71	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry	14.29080		14.29080	14.29080	14.41040	14.41040		21.81	0.00	0.00	0	275.00
\$ / R	On 14/12/2016	Any day expiry	14.29380		14.29380	14.29380	14.41340	14.41340		21.76	0.00	0.00	0	251.00

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 15/12/2016	Any day expiry			14.29670	14.29670		14.41640	14.41640		23.03	0.00	25,543,486.50	1,777	1,777.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.30850	14.30850		14.42830	14.42830		22.36	0.00	528,970,936.50	36,969	410,630.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	2.27900	0.00228		2.60580	0.00261	2.279	28.25	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	6.77250	0.00677		6.75970	0.00676	6.773	22.84	0.02	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	8.63500	0.00864		8.36840	0.00837	8.635	21.74	0.03	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	16.72470	0.01672		11.90520	0.01191	16.725	21.08	0.05	0.00	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	32.71330	0.03271		25.58500	0.02559	32.713	21.12	0.08	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,014.17030	1.01417	1,125.44680	1.12545	1,014.170	21.14	21.14	0.89	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	45.67030	0.04567		37.14680	0.03715	45.670	21.14	0.11	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	46.91180	0.04691		38.26800	0.03827	46.912	21.14	0.11	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	53.52690	0.05353		44.27150	0.04427	53.527	21.15	0.13	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	65.61160	0.06561		55.34320	0.05534	65.612	21.17	0.15	0.00	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	68.94020	0.06894		58.41110	0.05841	68.940	21.17	0.15	0.00	0	27,386.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	720.02870	0.72003	824.74140	0.82474	720.029	21.36	21.36	0.78	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	111.52870	0.11153	96.44140	0.09644	111.529	21.36	21.36	0.22	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	125.06820	0.12507	108.21390	0.10821	125.068	21.44	21.44	0.24	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	130.78700	0.13079	113.25370	0.11325	130.787	21.48	21.48	0.25	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.90	Put	172.29850	0.17230	150.02230	0.15002	172.298	21.69	21.69	0.30	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	517.99830	0.51800	611.49040	0.61149	517.998	21.86	21.86	0.65	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	209.49830	0.20950	183.19040	0.18319	209.498	21.86	21.86	0.35	0.00	0	88,710.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	488.34970	0.48835	579.71520	0.57972	488.350	21.94	21.94	0.63	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	471.12490	0.47112	561.18180	0.56118	471.125	21.99	21.99	0.62	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	465.47830	0.46548	555.09300	0.55509	465.478	22.01	22.01	0.61	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	251.37720	0.25138	220.75030	0.22075	251.377	22.03	22.03	0.39	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	260.31750	0.26032	228.79560	0.22880	260.318	22.06	22.06	0.40	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.15	Put	274.07750	0.27408	0.00000	0.00000	274.078	22.11	22.11	0.42	901,481.97	150	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	416.76020	0.41676	502.30340	0.50230	416.760	22.16	22.16	0.57	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	406.44900	0.40645	491.06500	0.49106	406.449	22.20	22.20	0.56	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	297.94900	0.29795	262.76500	0.26276	297.949	22.20	22.20	0.44	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	381.48010	0.38148	463.74520	0.46375	381.480	22.28	22.28	0.54	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	322.98010	0.32298	285.44520	0.28545	322.980	22.28	22.28	0.46	0.00	0	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	349.16140	0.34916	309.23710	0.30924	349.161	22.36	22.36	0.48	0.00	0	3,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	366.06750	0.36607	324.04070	0.32404	366.068	22.45	22.45	0.50	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	340.29190	0.34029	417.36300	0.41736	340.292	22.48	22.48	0.50	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	315.56890	0.31557	388.41260	0.38841	315.569	22.67	22.67	0.47	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	437.65090	0.43765	387.16750	0.38717	437.651	22.82	22.82	0.55	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	277.77550	0.27778	344.60760	0.34461	277.775	22.97	22.97	0.43	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	469.27550	0.46928	416.30760	0.41631	469.276	22.97	22.97	0.57	0.00	0	32,849.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	475.72160	0.47572	422.26010	0.42226	475.722	23.00	23.00	0.57	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	244.00050	0.24400	305.94570	0.30595	244.000	23.28	23.28	0.39	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	556.10810	0.55611	496.81280	0.49681	556.108	23.37	23.37	0.62	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	577.04260	0.57704	516.32080	0.51632	577.043	23.46	23.46	0.63	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	216.79540	0.21680	274.46240	0.27446	216.795	23.55	23.55	0.36	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	605.44860	0.60545	542.84910	0.54285	605.449	23.58	23.58	0.65	0.00	0	2,000.00

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 19/12/2016	Foreign Exchange Future	14.80	Put	678.81190	0.67881	611.65020	0.61165	678.812	23.89	0.68	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	182.36800	0.18237	234.11790	0.23412	182.368	23.95	0.31	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	172.84200	0.17284	222.84300	0.22284	172.842	24.07	0.30	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	143.06780	0.14307	187.24090	0.18724	143.068	24.50	0.25	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	834.56780	0.83457	758.94090	0.75894	834.568	24.50	0.75	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	124.48870	0.12449	165.18340	0.16518	124.489	24.77	0.23	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	108.21270	0.10821	145.47790	0.14548	108.213	25.05	0.20	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	999.71270	0.99971	917.17790	0.91718	999.713	25.05	0.80	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,008.20250	1.00820	925.32210	0.92532	1,008.203	25.07	0.80	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	96.68300	0.09668	131.25050	0.13125	96.683	25.26	0.18	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	81.59160	0.08159	112.40460	0.11240	81.592	25.59	0.16	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,173.09160	1.17309	1,084.10460	1.08410	1,173.092	25.59	0.84	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	72.84000	0.07284	101.33960	0.10134	72.840	25.81	0.14	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,262.30050	1.26230	1,170.44640	1.17045	1,262.301	25.86	0.86	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,325.59930	1.32560	1,231.87480	1.23187	1,325.599	26.05	0.87	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,426.32400	1.42632	1,329.88090	1.32988	1,426.324	26.35	0.89	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,537.48050	1.53748	1,438.61920	1.43862	1,537.480	26.64	0.90	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	42.58550	0.04259	62.72610	0.06273	42.586	26.74	0.09	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	33.79500	0.03380	50.64580	0.05065	33.795	27.04	0.07	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,725.29500	1.72530	1,622.34580	1.62235	1,725.295	27.04	0.93	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	28.50020	0.02850	42.90720	0.04291	28.500	27.25	0.06	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	20.88230	0.02088	31.60820	0.03161	20.882	27.65	0.05	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,236.32040	2.23632	2,124.16460	2.12416	2,236.320	28.08	0.97	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	14.36560	0.01437	21.77270	0.02177	14.366	28.12	0.03	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,393.05090	2.39305	2,279.17420	2.27917	2,393.051	28.40	0.97	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	10.19970	0.01020	15.39950	0.01540	10.200	28.55	0.02	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	8.20810	0.00821	12.33130	0.01233	8.208	28.83	0.02	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	7.59690	0.00760	11.38720	0.01139	7.597	28.93	0.02	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	7.14160	0.00714	10.68330	0.01068	7.142	29.01	0.02	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	5.12180	0.00512	5.97970	0.00598	5.122	30.80	0.01	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	4.91660	0.00492	5.68800	0.00569	4.917	31.48	0.01	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	4.65920	0.00466	5.32110	0.00532	4.659	32.48	0.01	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	4.61580	0.00462	5.25890	0.00526	4.616	32.67	0.01	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	4.24100	0.00424	4.71950	0.00472	4.241	34.60	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	4.18190	0.00418	4.63360	0.00463	4.182	34.97	0.01	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	4.14470	0.00414	4.57910	0.00458	4.145	35.22	0.01	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	4.12680	0.00413	4.55270	0.00455	4.127	35.35	0.01	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	2.42350	0.00242	3.41570	0.00342	2.423	38.34	0.01	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	2.10340	0.00210	2.98070	0.00298	2.103	38.34	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	2.03790	0.00204	2.89140	0.00289	2.038	38.34	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	1.60490	0.00160	2.29790	0.00230	1.605	38.34	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	1.36650	0.00137	1.96860	0.00197	1.367	38.34	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.60030	0.00060	0.89200	0.00089	0.600	38.34	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.54280	0.00054	0.80960	0.00081	0.543	38.34	0.00	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.42850	0.00043	0.64470	0.00064	0.429	38.34	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.34330	0.00034	0.52080	0.00052	0.343	38.34	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.29930	0.00030	0.45620	0.00046	0.299	38.34	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.23490	0.00023	0.36140	0.00036	0.235	38.34	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.21170	0.00021	0.32680	0.00033	0.212	38.34	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.08140	0.00008	0.13000	0.00013	0.081	38.34	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.04390	0.00004	0.07170	0.00007	0.044	38.34	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.03930	0.00004	0.06450	0.00006	0.039	38.34	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.31440	14.31440	14.43430	14.43430		22.29	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.33760	14.33760	14.45770	14.45770		21.57	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.35490	14.35490	14.47520	14.47520		21.12	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			14.37510	14.37510	14.49560	14.49560		20.91	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			14.38090	14.38090	14.50140	14.50140		20.87	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	251.42420	0.25142	228.70260	0.22870	251.424	20.12	0.33	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	78.07870	0.07808	101.61530	0.10162	78.079	25.15	0.12	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			14.39240	14.39240	14.51310	14.51310		20.62	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			14.39530	14.39530	14.51600	14.51600		20.61	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	525.27420	0.52527	611.47980	0.61148	525.274	20.42	0.56	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			14.40110	14.40110	14.52190	14.52190		20.64	0.00	57,798.00	4	112.00
\$ / R	On 23/01/2017	Any day expiry			14.40980	14.40980	14.53060	14.53060		20.56	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.41560	14.41560	14.53650	14.53650		20.64	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	342.40730	0.34241	312.10600	0.31211	342.407	20.17	0.38	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	139.12650	0.13913	170.12650	0.17013	139.126	24.12	0.18	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.42140	14.42140	14.54260	14.54260		20.71	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	229.12270	0.22912	207.29850	0.20730	229.123	19.78	0.29	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	516.36390	0.51636	594.79750	0.59480	516.364	20.73	0.52	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.43310	14.43310	14.55460	14.55460		20.77	0.00	0.00	0	3,189.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	380.65540	0.38066	345.89340	0.34589	380.655	20.28	0.40	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	311.48550	0.31149	363.81200	0.36381	311.485	22.15	0.35	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			14.48260	14.48260	14.60570	14.60570		20.93	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	506.89030	0.50689	458.97310	0.45897	506.890	20.73	0.44	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	400.66740	0.40067	452.71660	0.45272	400.667	22.06	0.39	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			14.51140	14.51140	14.63490	14.63490		20.89	0.00	0.00	0	2,105.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.55070	14.55070	14.67460	14.67460		20.89	0.00	57,184,251.00	3,930	102,312.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	31.37590	0.03138	32.79690	0.03280	31.376	19.54	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	52.66590	0.05267	51.02650	0.05103	52.666	19.50	0.07	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	112.69350	0.11269	100.26930	0.10027	112.694	19.44	0.14	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	221.72000	0.22172	194.71700	0.19472	221.720	19.64	0.23	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	1,132.38120	1.13238	1,224.54870	1.22455	1,132.381	19.74	0.73	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	439.94360	0.43994	394.77910	0.39478	439.944	20.24	0.37	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	787.01560	0.78702	859.95630	0.85996	787.016	20.53	0.58	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	536.31560	0.53632	485.35630	0.48536	536.316	20.53	0.42	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	588.36950	0.58837	534.54770	0.53455	588.369	20.67	0.44	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	693.62580	0.69363	760.87420	0.76087	693.626	20.82	0.54	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	730.28570	0.73029	668.49860	0.66850	730.286	21.07	0.50	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,116.22370	1.11622	1,039.46420	1.03946	1,116.224	22.10	0.62	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,211.81810	1.21182	1,131.85120	1.13185	1,211.818	22.34	0.65	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	373.49550	0.37350	414.81900	0.41482	373.496	22.57	0.33	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,475.17980	1.47518	1,388.58840	1.38859	1,475.180	22.99	0.70	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,507.24560	1.50725	1,419.96690	1.41997	1,507.246	23.06	0.71	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	306.43070	0.30643	342.04680	0.34205	306.431	23.18	0.28	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	235.88450	0.23588	265.78950	0.26579	235.885	23.91	0.23	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,368.73340	2.36873	2,267.59870	2.26760	2,368.733	24.76	0.83	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	145.44380	0.14544	165.46630	0.16547	145.444	25.16	0.15	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	120.79710	0.12080	137.89640	0.13790	120.797	25.66	0.12	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	76.71970	0.07672	83.93990	0.08394	76.720	28.55	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	76.46480	0.07646	83.63800	0.08364	76.465	28.58	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	61.56740	0.06157	69.24880	0.06925	61.567	29.83	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	46.54470	0.04654	53.72180	0.05372	46.545	29.83	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	9.47190	0.00947	11.29430	0.01129	9.472	29.83	0.01	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.60120	14.60120	14.72560	14.72560		20.91	0.00	0.00	0	1,176.00
\$ / R	On 11/04/2017	Any day expiry			14.63210	14.63210	14.75680	14.75680		20.90	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.63490	14.63490	14.75960	14.75960		20.89	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	416.91810	0.41692	373.52370	0.37352	416.918	19.90	0.33	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	207.38030	0.20738	230.36290	0.23036	207.380	24.59	0.18	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.63770	14.63770	14.76250	14.76250		20.90	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.66020	14.66020	14.78510	14.78510		20.85	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.67140	14.67140	14.79650	14.79650		20.80	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	374.20700	0.37421	334.89640	0.33490	374.207	19.70	0.29	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	497.60840	0.49761	447.22510	0.44723	497.608	20.04	0.36	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	647.27590	0.64728	699.56090	0.69956	647.276	21.42	0.45	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	281.50750	0.28151	309.41490	0.30941	281.508	23.88	0.23	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.82590	14.82590	14.95220	14.95220		20.79	0.00	108,243,895.90	7,301	158,133.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	441.44290	0.44144	399.03990	0.39904	441.443	19.58	0.29	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	456.52160	0.45652	413.26380	0.41326	456.522	19.61	0.30	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	553.78250	0.55378	505.11980	0.50512	553.783	19.78	0.34	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	586.17540	0.58618	534.01780	0.53402	586.175	19.88	0.36	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	609.91620	0.60992	556.12760	0.55613	609.916	19.94	0.36	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	658.90630	0.65891	602.99000	0.60299	658.906	20.08	0.38	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	1,072.58510	1.07259	1,139.45980	1.13946	1,072.585	20.31	0.59	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	968.40860	0.96841	901.49250	0.90149	968.409	20.84	0.48	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,365.69410	1.36569	1,287.59740	1.28760	1,365.694	21.66	0.57	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	612.87930	0.61288	656.06980	0.65607	612.879	22.05	0.39	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,566.97930	1.56698	1,483.86980	1.48387	1,566.979	22.05	0.61	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	594.88070	0.59488	637.03430	0.63703	594.881	22.16	0.38	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	592.35950	0.59236	634.36150	0.63436	592.359	22.17	0.38	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	558.26110	0.55826	598.27150	0.59827	558.261	22.37	0.36	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	535.25160	0.53525	573.90590	0.57391	535.252	22.52	0.35	0.00	0	1,400.00

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	16.26	Call	500.64420		0.50064		537.23100	0.53723	500.644	22.75	0.33	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	409.85520		0.40986		441.98990	0.44199	409.855	23.35	0.28	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	236.90320		0.23690		255.01420	0.25501	236.903	25.35	0.17	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	205.39090		0.20539		221.37140	0.22137	205.391	26.31	0.15	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	141.78560		0.14179		159.71570	0.15972	141.786	27.56	0.10	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.89040		14.89040		15.01730	15.01730		20.77	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	507.41780		0.50742		462.90480	0.46290	507.418	19.62	0.31	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	292.83390		0.29283		315.90570	0.31591	292.834	24.73	0.20	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.91570		14.91570		15.04270	15.04270		20.74	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.08240		15.08240		15.21080	15.21080		20.70	0.00	0.00	0	4,400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	181.22610		0.18123		147.78220	0.14778	181.226	18.09	0.13	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	238.56040		0.23856		202.17530	0.20218	238.560	18.38	0.17	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	352.66730		0.35267		313.25380	0.31325	352.667	18.86	0.22	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	473.38610		0.47339		433.70390	0.43370	473.386	19.22	0.27	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	477.05500		0.47706		437.17420	0.43717	477.055	19.23	0.27	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	664.19640		0.66420		615.06900	0.61507	664.196	19.61	0.34	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	709.58590		0.70959		658.45490	0.65845	709.586	19.69	0.35	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	783.83780		0.78384		727.21150	0.72721	783.838	19.87	0.37	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	716.30090		0.71630		760.34630	0.76035	716.301	22.28	0.38	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	627.34590		0.62735		667.47650	0.66748	627.346	22.76	0.34	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	587.27490		0.58727		625.50210	0.62550	587.275	22.99	0.32	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	581.53190		0.58153		619.48600	0.61949	581.532	23.03	0.32	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	427.81870		0.42782		458.17240	0.45817	427.819	24.15	0.24	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			15.18220		15.18220		15.31120	15.31120		20.71	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.34290		15.34290		15.47320	15.47320		20.88	0.00	0.00	0	670.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	385.23170		0.38523		343.01860	0.34302	385.232	18.74	0.21	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	622.75350		0.62275		576.25110	0.57625	622.753	19.40	0.29	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	847.37140		0.84737		791.67720	0.79168	847.371	19.86	0.35	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	862.02960		0.86203		805.79430	0.80579	862.030	19.89	0.36	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	932.83160		0.93283		980.07480	0.98007	932.832	22.17	0.42	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	865.99790		0.86600		910.33890	0.91034	865.998	22.47	0.39	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	772.83910		0.77284		813.43430	0.81343	772.839	22.93	0.36	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	624.71650		0.62472		659.12010	0.65912	624.717	23.82	0.30	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.60600		15.60600		15.73860	15.73860		21.29	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.86900		15.86900		16.00400	16.00400		21.58	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	595.87500		0.59587		536.24480	0.53624	595.875	19.66	0.23	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.30850		14.30850		14.42830	14.42830		22.36	0.00	500,797.50	35	441.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.55070		14.55070		14.67460	14.67460		20.89	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.82590		14.82590		14.95220	14.95220		20.79	0.00	0.00	0	55.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			15.08240		15.08240		15.21080	15.21080		20.70	0.00	0.00	0	0.00
£ / R	On 02/12/2016	Any day expiry			17.79320		17.79320		17.75120	17.75120		23.22	0.00	0.00	0	35.00
£ / R	On 15/12/2016	Any day expiry			17.84370		17.84370		17.80150	17.80150		21.22	0.00	0.00	0	14.00

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			17.85940		17.85940		17.81690	17.81690		20.73	0.00	9,590,497.80	537	44,767.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	11.06610		0.01107		14.14190	0.01414	11.066	22.08	0.03	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	1,158.82470		1.15882	1,130.83070	1.13083	1,158.825	19.96	19.96	0.88	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	59.42470		0.05942	73.93070	0.07393	59.425	19.96	19.96	0.12	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	123.51670		0.12352	149.34530	0.14935	123.517	19.80	19.80	0.22	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	730.80530		0.73081	718.61800	0.71862	730.805	20.02	20.02	0.73	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	171.40530		0.17141	201.71800	0.20172	171.405	20.02	20.02	0.27	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	378.03190		0.37803	419.39410	0.41939	378.032	20.66	20.66	0.47	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	350.87900		0.35088	353.78440	0.35378	350.879	21.07	21.07	0.46	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	491.47900		0.49148	536.88440	0.53688	491.479	21.07	21.07	0.54	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	63.73910		0.06374	70.24240	0.07024	63.739	23.94	23.94	0.11	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,556.74470		3.55674	3,600.81720	3.60082	3,556.745	28.78	28.78	0.99	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.92570		0.00093	1.03300	0.00103	0.926	38.19	38.19	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			18.04170		18.04170	17.99930	17.99930			20.11	0.00	0.00	0	12.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.20440		18.20440	18.16330	18.16330			19.88	0.00	18,204,400.00	1,000	9,144.00
£ / R	On 25/04/2017	Any day expiry			18.37430		18.37430	18.33320	18.33320			19.51	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.58820		18.58820	18.54630	18.54630			19.17	0.00	0.00	0	19,992.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.94970		18.94970	18.90670	18.90670			18.78	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.32210		19.32210	19.27610	19.27610			18.57	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.12896		0.12896	0.13083	0.13083			27.99	0.00	386.88	3	11,025.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13174		0.13174	0.13367	0.13367			24.10	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13488		0.13488	0.13685	0.13685			23.48	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.13785		0.13785	0.13986	0.13986			23.64	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry			15.12420		15.12420	15.22410	15.22410			23.00	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.13270		15.13270	15.23300	15.23300			21.53	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.20460		15.20460	15.30610	15.30610			21.41	0.00	22,335,557.40	1,469	58,393.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	61.65040		0.06165	80.04530	0.08005	61.650	24.73	24.73	0.12	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,729.88330		1.72988	1,640.19390	1.64019	1,729.883	25.68	25.68	0.93	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.12630		0.00013	0.22850	0.00023	0.126	37.97	37.97	0.00	0.00	0	2,961.00
€ / R	On 31/01/2017	Any day expiry			15.18730		15.18730	15.28770	15.28770			19.50	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			15.47100		15.47100	15.57580	15.57580			19.84	0.00	0.00	0	2,000.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.53400		15.53400	15.63930	15.63930			19.85	0.00	7,767,000.00	500	29,887.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	189.63990		0.18964	172.52640	0.17253	189.640	18.86	18.86	0.20	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	1,070.22380		1.07022	1,147.39780	1.14740	1,070.224	19.02	19.02	0.70	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	505.89550		0.50590	550.97310	0.55097	505.896	20.53	20.53	0.42	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	240.04570		0.24005	265.06440	0.26506	240.046	22.39	22.39	0.23	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.90380		15.90380	16.01180	16.01180			19.79	0.00	89,856,470.00	5,650	77,442.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.25420		16.25420	16.36420	16.36420			19.82	0.00	0.00	0	19.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.60810		16.60810	16.71790	16.71790			20.03	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.78938		99.78938	99.89754	99.89754				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.95913		96.95913	97.07169	97.07169				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 15/06/2026	Interest Rate Swap	95.81058	95.81058	95.81058	95.92656	95.92656				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	97.95195	97.95195	97.95195	98.06975	98.06975				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	101.63137	101.63137	101.63137	101.74830	101.74830				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap	100.06869	100.06869	100.06869	100.06869	100.06869				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.01355	100.01355	100.01355	100.01475	100.01475				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.65195	99.65195	99.65195	99.65420	99.65420				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.73028	99.73028	99.73028	99.73703	99.73703				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	100.06149	100.06149	100.06149	100.06991	100.06991				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.08436	100.08436	100.08436	100.09286	100.09286				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.42878	99.42878	99.42878	99.43728	99.43728				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.16140	99.16140	99.16140	99.16996	99.16996				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.29655	99.29655	99.29655	99.30775	99.30775				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.86000	99.86000	99.86000	99.88000	99.88000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.79979	98.79979	98.79979	98.84844	98.84844				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	98.20305	98.20305	98.20305	98.26022	98.26022				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	97.57568	97.57568	97.57568	97.64152	97.64152				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.91997	97.91997	97.91997	97.99582	97.99582				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	100.21286	100.21286	100.21286	100.29641	100.29641				0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	511.07200	511.07200	511.07200	510.96600	510.96600				0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	521.02600	521.02600	521.02600	520.93300	520.93300				0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	531.50700	531.50700	531.50700	531.41800	531.41800				0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	589.27500	589.27500	589.27500	588.85200	588.85200				0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	600.75200	600.75200	600.75200	600.33900	600.33900				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	612.83700	612.83700	612.83700	612.42300	612.42300				0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	534.92700	534.92700	534.92700	534.95600	534.95600				0.00	0.00	0	751.00
ALBI	On 04/05/2017	Index Future	545.34600	545.34600	545.34600	545.39100	545.39100				0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	556.31700	556.31700	556.31700	556.36900	556.36900				0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.52080	10.52080	10.52080	10.62740	10.62740			16.52	0.00	526,040.00	50	11,221.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.67660	10.67660	10.67660	10.78650	10.78650			15.54	0.00	22,954,690.00	2,150	10,610.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.85490	10.85490	10.85490	10.96700	10.96700			15.53	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.02180	11.02180	11.02180	11.13610	11.13610			15.93	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.19310	11.19310	11.19310	11.30930	11.30930			16.33	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.66480	10.66480	10.66480	10.67790	10.67790			18.53	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.85640	10.85640	10.85640	10.87120	10.87120			17.46	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.07260	11.07260	11.07260	11.08820	11.08820			17.23	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	11.27510	11.27510	11.27510	11.29080	11.29080			17.21	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
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	308.72530		308.72530		269.85130	269.85130			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.18410		14.18410		14.30470	14.30470		21.74	0.00	0.00	0	1,945.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.50930		14.50930		14.63470	14.63470		20.14	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.87670		14.87670		15.00460	15.00460		20.44	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	15.22580		15.22580		15.35490	15.35490		20.71	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.06840		2.06840		2.08760	2.08760		19.93	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.08940		2.08940		2.10910	2.10910		18.70	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.11480		2.11480		2.13440	2.13440		18.61	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.13910		2.13910		2.15880	2.15880		19.22	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.06290		2.06290		2.08270	2.08270		21.07	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.05150		2.05150		2.06530	2.06530		19.17	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.09520		2.09520		2.10970	2.10970		18.10	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.14610		2.14610		2.16100	2.16100		18.50	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	10.62867		78.82865		10.61929	78.88761			0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.71024		76.57039		10.70021	76.63259			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.78509		78.11150		10.77462	78.17560			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	10.74404		83.03112		10.73461	83.09903			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.82487		80.38590		10.81481	80.45737			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.89812		82.00413		10.88764	82.07769			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

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 02/02/2017	GOVI		532.77200	532.77200		532.77600	532.77600			0.00	10,655,440.00	2	486.00
GOVI	On 04/05/2017	GOVI		543.14900	543.14900		543.16900	543.16900			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		554.07600	554.07600		554.10200	554.10200			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.84500	1.84500		1.86030	1.86030		21.84	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.87750	1.87750		1.89310	1.89310		20.67	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.91280	1.91280		1.92880	1.92880		20.06	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.94550	1.94550		1.96180	1.96180		20.18	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		128.89399	128.89399		128.91823	128.91823			0.00	0.00	0	3,255.00
I2025	On 04/05/2017	Bond Future		131.41279	131.41279		131.44105	131.44105			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		132.73197	132.73197		132.76196	132.76196			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		107.86281	107.86281		107.88271	107.88271			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future		108.93142	108.93142		108.95458	108.95458			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		111.12949	111.12949		111.15399	111.15399			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		134.09418	134.09418		134.11939	134.11939			0.00	0.00	0	22,835.00
I2038	On 04/05/2017	Bond Future		136.71462	136.71462		136.74377	136.74377			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		137.97417	137.97417		138.00523	138.00523			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		133.85281	133.85281		133.87748	133.87748			0.00	0.00	0	18,352.00
I2046	On 04/05/2017	Bond Future		134.94050	134.94050		134.96929	134.96929			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		137.66364	137.66364		137.69402	137.69402			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		142.15061	142.15061		142.17720	142.17720			0.00	0.00	0	24,754.00
I2050	On 04/05/2017	Bond Future		144.92852	144.92852		144.95935	144.95935			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		146.19145	146.19145		146.22417	146.22417			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		251.40800	251.40800		251.54300	251.54300			0.00	0.00	0	1,070.00
IGOV	On 04/05/2017	Index Future		256.32000	256.32000		256.46600	256.46600			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		261.49100	261.49100		261.64300	261.64300			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		681.61900	681.61900		681.73700	681.73700			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		694.86700	694.86700		694.99000	694.99000			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		708.54500	708.54500		708.67000	708.67000			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 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
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	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future			7.42000		92.58000		7.42000	92.58000			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			0.13970		0.13970		0.14100	0.14100			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13950		0.13950		0.14060	0.14060			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13960		0.13960		0.14070	0.14070			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.14070		0.14070		0.13680	0.13680			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.09390		10.09390		10.15360	10.15360		18.00	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.23520		10.23520		10.29690	10.29690		16.97	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.39600		10.39600		10.46000	10.46000		17.01	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.54650		10.54650		10.61050	10.61050		17.36	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.31920		1.31920		1.32010	1.32010			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33830		1.33830		1.33900	1.33900			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.35360		1.35360		1.35340	1.35340			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.36670		1.36670		1.36760	1.36760			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.24820		1.24820		1.23490	1.23490			0.00	0.00	0	50.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.25110		1.25110		1.23770	1.23770			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25380		1.25380		1.24040	1.24040			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25640		1.25640		1.24300	1.24300			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.06260		1.06260		1.06080	1.06080			0.00	15,939.00	15	52.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06760		1.06760		1.06570	1.06570			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07270		1.07270		1.07090	1.07090			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07770		1.07770		1.07580	1.07580			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.99232		111.09027		9.00312	111.01609		9.19	0.00	84,872,966.28	764	115,584.00
R186	On 02/02/2017	Bond Future	8.00	Call	119.59000		0.11959		126.16000	0.12616	119.590	8.95	0.06	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	415.84000		0.41584		426.48000	0.42648	415.840	9.07	0.17	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	495.06000		0.49506		505.93000	0.50593	495.060	9.09	0.20	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	780.18000		0.78018		790.46000	0.79046	780.180	9.14	0.28	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	820.07000		0.82007		830.14000	0.83014	820.070	9.15	0.29	0.00	0	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
R186	On 02/02/2017	Bond Future	8.87	Put	2,295.77000		2.29577	2,374.61000	2.37461	2,295.770		9.26	0.56	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,180.33000		2.18033	2,258.18000	2.25818	2,180.330		9.28	0.55	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,996.84000		1.99684	2,072.86000	2.07286	1,996.840		9.31	0.52	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,758.39000		1.75839	1,831.53000	1.83153	1,758.390		9.35	0.48	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,511.65000		1.51165	1,581.07000	1.58107	1,511.650		9.40	0.43	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	810.99000		0.81099	863.85000	0.86385	810.990		9.58	0.27	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	646.34000		0.64634	693.31000	0.69331	646.340		9.64	0.23	0.00	0	13,550.00
R186	On 04/05/2017	Bond Future			9.03767		113.25454	9.04846	113.18198			8.98	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.07378		110.22830	9.08488	110.15520			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			298.98174		298.98174	299.03871	299.03871				0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			304.82429		304.82429	304.89022	304.89022				0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			304.07584		304.07584	304.14583	304.14583				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			248.11120		248.11120	248.15779	248.15779				0.00	0.00	0	36,619.00
R202	On 04/05/2017	Bond Future			252.95944		252.95944	253.01385	253.01385				0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			254.39927		254.39927	254.45687	254.45687				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			8.68079		99.10250	8.68647	99.07688			6.55	0.00	0.00	0	16,460.00
R2023	On 04/05/2017	Bond Future			8.72123		97.10032	8.72662	97.07680			6.55	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.74904		99.05448	8.75455	99.03126			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			7.74006		103.58523	7.73940	103.58561			0.61	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future			7.51841		101.42981	7.50945	101.43294			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			9.38865		89.85587	9.39428	89.81718				0.00	2,875,387.84	32	33,723.00
R2030	On 04/05/2017	Bond Future			9.43951		91.60674	9.44497	91.56974				0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.48448		89.44322	9.49002	89.40621				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			9.51073		92.91699	9.51639	92.87536			12.59	0.00	0.00	0	18,016.00
R2032	On 04/05/2017	Bond Future			9.56034		90.56785	9.56585	90.52783			12.91	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future			9.60266		92.39072	9.60824	92.35066			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

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 02/02/2017	Bond Future			9.64830		97.35887		9.63859	97.43707			0.00	0.00	0	5,957.00
R2035	On 04/05/2017	Bond Future			9.69756		94.75186		9.68724	94.83405			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future			9.74036		96.65887		9.72962	96.74351			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			9.70964		89.57627		9.70504	89.61316		14.71	0.00	0.00	0	45,061.00
R2037	On 04/05/2017	Bond Future			9.76180		91.32161		9.75674	91.36176		14.46	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future			9.80904		88.90194		9.80373	88.94364		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			7.93581		101.14932		7.93580	101.14934		1.91	0.00	0.00	0	30,219.00
R204	On 04/05/2017	Bond Future			7.94695		103.11993		7.94510	103.12269		1.75	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future			7.90688		101.15282		7.90402	101.15647		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			9.73905		93.43483		9.72931	93.51875		15.38	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future			9.79046		95.25547		9.78013	95.34357		15.11	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			9.83708		92.66454		9.82635	92.75514		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			9.73726		90.80608		9.72750	90.89125		16.08	0.00	0.00	0	20,659.00
R2044	On 04/05/2017	Bond Future			9.78650		92.57548		9.77618	92.66470		15.81	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.83106		90.05577		9.82034	90.14760		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			9.71361		94.45786		9.69875	94.59091		15.92	0.00	0.00	0	65,316.00
R2048	On 04/05/2017	Bond Future			9.75808		91.85782		9.74253	91.99586		16.40	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.79674		93.70651		9.78066	93.84814		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			8.19788		98.02262		8.19810	98.02207		3.11	0.00	0.00	0	86,326.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,851.60000		1.85160		1,856.55000	1.85655	1,851.600	3.29	0.89	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.23647		99.93240		8.23556	99.93453		2.95	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.24979		98.29924		8.24839	98.30223		2.84	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	881.38000		0.88138		888.36000	0.88836	881.380	2.88	0.48	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			8.40209		96.71547		8.40775	96.69668		4.47	0.00	0.00	0	33,544.00
R208	On 04/05/2017	Bond Future			8.44017		95.19652		8.44543	95.17994		4.43	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	On 03/08/2017	Bond Future		8.46063	97.11243		8.46604	97.09629		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
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		9.59122	73.17763		9.58146	73.24330		14.63	0.00	0.00	0	62,108.00
R209	On 04/05/2017	Bond Future		9.63595	71.45219		9.62562	71.52109		15.08	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future		9.67417	72.89035		9.66346	72.96124		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		188.58302	188.58302		188.61804	188.61804			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future		189.95186	189.95186		189.99259	189.99259			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future		193.78503	193.78503		193.82814	193.82814			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		147.28693	147.28693		147.31453	147.31453			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future		150.16522	150.16522		150.19733	150.19733			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future		151.16513	151.16513		151.19916	151.19916			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		9.40965	84.50800		9.41529	84.47034		12.34	0.00	0.00	0	51,184.00
R213	On 04/05/2017	Bond Future		9.45424	82.60215		9.45973	82.56591		12.68	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future		9.49188	84.26450		9.49744	84.22822		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		9.66733	73.48221		9.65759	73.55058		15.37	0.00	0.00	0	34,384.00
R214	On 04/05/2017	Bond Future		9.71036	71.61520		9.70007	71.68688		15.86	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future		9.74754	73.05653		9.73688	73.13025		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

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
RAIN	On 19/12/2016	Foreign Exchange Future	23,985.67000	23,985.67000	24,173.20000	24,173.20000					0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	24,409.11000	24,409.11000	24,603.07000	24,603.07000					0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.05320	10.05320	10.13780	10.13780				17.74	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.22370	10.22370	10.31030	10.31030				16.66	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	10.41700	10.41700	10.50750	10.50750				16.74	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.22720	4.22720	4.25200	4.25200				17.73	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.21410	4.21410	4.24120	4.24120				16.76	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	4.19430	4.19430	4.22080	4.22080				16.63	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.44840	1.44840	1.43640	1.43640					0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.40260	1.40260	1.39020	1.39020					0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.34750	1.34750	1.33270	1.33270					0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.29070	1.29070	1.28340	1.28340					0.00	0.00	0	0.00
Total for Derivatives :												991,057,422.57	62,338	4,274,718.00
Grand Total:												991,057,422.57	62,338	4,274,718.00