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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/11/2016

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	14.18950	14.18950		14.23800	14.23800		20.96	0.00	0.00	0	6,290.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.000	28.13	0.00	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	8.05350	0.00805	11.85030	0.01185	8.054	28.45	0.05	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.12990	0.00013	0.19630	0.00020	0.130	87.77	0.00	0	400.00
\$ / R	On 30/11/2016	Any day expiry	14.18690		14.18690	14.24120	14.24120		21.10	0.00	0.00	0	78.00
\$ / R	On 05/12/2016	Any day expiry	14.20040		14.20040	14.24910	14.24910		22.57	0.00	0.00	0	0.00
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	504.89250	0.50489	552.56340	0.55256	504.893	21.28	0.81	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.20310		14.20310	14.25220	14.25220		22.40	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	134.19550	0.13420	125.27100	0.12527	134.195	21.67	0.35	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	170.04460	0.17004	197.67530	0.19768	170.045	22.88	0.41	0	7,000.00
\$ / R	On 09/12/2016	Any day expiry	14.21130		14.21130	14.26170	14.26170		21.98	0.00	0.00	0	0.00
\$ / R	On 09/12/2016	Any day expiry	14.11	Put	202.14700	0.20215	185.05800	0.18506	202.147	21.79	0.43	0	30,000.00
\$ / R	On 12/12/2016	Any day expiry	14.21960		14.21960	14.27110	14.27110		21.16	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	632.62780	0.63263	597.31210	0.59731	632.628	22.96	0.76	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry	14.22230		14.22230	14.27420	14.27420		21.11	0.00	0.00	0	275.00
\$ / R	On 14/12/2016	Any day expiry	14.22510		14.22510	14.27730	14.27730		21.05	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		14.22780	14.22780		14.28050	14.28050		22.50	0.00	513,720.00	36	1,777.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.23880	14.23880		14.29300	14.29300		21.71	0.00	227,165,815.20	15,954	403,387.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	1.99070	0.00199	1.67550	0.00168	1.991	28.78	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	7.17190	0.00717	6.40460	0.00640	7.172	23.61	0.02	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	9.48260	0.00948	8.54970	0.00855	9.483	22.56	0.03	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	17.58080	0.01758	15.92260	0.01592	17.581	21.63	0.05	0.00	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	32.20020	0.03220	29.13770	0.02914	32.200	21.25	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	942.71650	0.94272	992.75220	0.99275	942.716	21.03	0.89	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	43.91650	0.04392	39.75220	0.03975	43.916	21.03	0.11	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	45.03850	0.04504	40.76960	0.04077	45.039	21.02	0.12	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	51.01940	0.05102	46.19830	0.04620	51.019	20.93	0.13	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	61.97100	0.06197	56.15430	0.05615	61.971	20.78	0.15	0.00	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	64.99610	0.06500	58.90680	0.05891	64.996	20.75	0.16	0.00	0	37,386.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	646.80450	0.64680	689.67750	0.68968	646.804	20.89	0.77	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	108.00450	0.10800	96.67750	0.09668	108.005	20.89	0.23	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	121.87510	0.12188	109.41320	0.10941	121.875	20.96	0.25	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	127.75170	0.12775	114.82170	0.11482	127.752	20.99	0.26	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.85	Put	153.18170	0.15318	138.30730	0.13831	153.182	21.11	0.30	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.90	Put	170.67240	0.17067	154.53120	0.15453	170.672	21.19	0.32	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	448.22100	0.44822	483.65210	0.48365	448.221	21.34	0.63	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	209.42100	0.20942	190.65210	0.19065	209.421	21.34	0.37	0.00	0	88,710.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	419.50020	0.41950	453.58340	0.45358	419.500	21.41	0.61	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	402.88120	0.40288	436.14640	0.43615	402.881	21.46	0.59	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	397.44250	0.39744	430.43360	0.43043	397.443	21.47	0.59	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	253.25630	0.25326	231.77270	0.23177	253.256	21.49	0.42	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	262.63510	0.26264	240.60250	0.24060	262.635	21.52	0.43	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.14	Put	272.21710	0.27222	249.63440	0.24963	272.217	21.55	0.44	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.15	Put	277.08340	0.27708	254.22600	0.25423	277.083	21.56	0.44	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	350.78850	0.35079	381.30330	0.38130	350.788	21.61	0.54	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	340.97640	0.34098	370.93970	0.37094	340.976	21.64	0.53	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	302.17640	0.30218	277.93970	0.27794	302.176	21.64	0.47	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	317.31830	0.31732	345.90500	0.34590	317.318	21.71	0.51	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	328.51830	0.32852	302.90500	0.30291	328.518	21.71	0.49	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	357.21990	0.35722	329.11210	0.32911	357.220	21.86	0.52	0.00	0	3,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	279.84820	0.27985	304.94890	0.30495	279.848	21.99	0.46	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	256.98760	0.25699	280.63620	0.28064	256.988	22.17	0.43	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	450.37300	0.45037	418.64950	0.41865	450.373	22.32	0.59	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	222.43850	0.22244	243.77500	0.24378	222.438	22.47	0.39	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	483.63850	0.48364	450.77500	0.45078	483.638	22.47	0.61	0.00	0	32,849.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	490.41610	0.49042	457.33030	0.45733	490.416	22.50	0.61	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	192.02630	0.19203	211.20020	0.21120	192.026	22.77	0.35	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	574.85620	0.57486	539.20980	0.53921	574.856	22.86	0.66	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	596.81630	0.59682	560.56530	0.56057	596.816	22.95	0.68	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	167.89670	0.16790	185.25560	0.18526	167.897	23.05	0.31	0.00	0	7,150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	626.59350	0.62659	589.55840	0.58956	626.593	23.08	0.69	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	703.37560	0.70338	664.49220	0.66449	703.376	23.38	0.73	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	137.90990	0.13791	152.87690	0.15288	137.910	23.44	0.27	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	129.73550	0.12974	144.02130	0.14402	129.735	23.56	0.25	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	104.16290	0.10416	116.67750	0.11668	104.163	23.95	0.21	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	865.36290	0.86536	823.67750	0.82368	865.363	23.95	0.79	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	88.39640	0.08840	99.84460	0.09984	88.396	24.17	0.18	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,036.06180	1.03606	992.31980	0.99232	1,036.062	24.40	0.84	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,044.82000	1.04482	1,000.98330	1.00098	1,044.820	24.42	0.84	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	53.41340	0.05341	62.10850	0.06211	53.413	24.85	0.12	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,214.61340	1.21461	1,169.10850	1.16911	1,214.613	24.85	0.88	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	46.59210	0.04659	54.65630	0.05466	46.592	25.03	0.11	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,306.22230	1.30622	1,259.93440	1.25993	1,306.222	25.08	0.90	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,371.11840	1.37112	1,324.31970	1.32432	1,371.118	25.24	0.91	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,474.21190	1.47421	1,426.66530	1.42667	1,474.212	25.48	0.92	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,588.60620	1.58861	1,539.70130	1.53970	1,588.606	25.88	0.93	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	25.42410	0.02542	30.16530	0.03017	25.424	26.06	0.06	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	20.35080	0.02035	23.68500	0.02369	20.351	26.59	0.05	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,781.55080	1.78155	1,730.68500	1.73069	1,781.551	26.59	0.95	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	17.33170	0.01733	19.84730	0.01985	17.332	26.98	0.04	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	13.02430	0.01302	14.41880	0.01442	13.024	27.68	0.03	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,300.80690	2.30081	2,247.18580	2.24719	2,300.807	28.46	0.98	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	9.34970	0.00935	9.87130	0.00987	9.350	28.53	0.02	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,458.95280	2.45895	2,404.93650	2.40494	2,458.953	29.02	0.98	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	6.98020	0.00698	7.01400	0.00701	6.980	29.30	0.02	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	5.83020	0.00583	5.66140	0.00566	5.830	29.80	0.02	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	5.47330	0.00547	5.24800	0.00525	5.473	29.97	0.01	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	5.20590	0.00521	4.94040	0.00494	5.206	30.11	0.01	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	4.25270	0.00425	3.66430	0.00366	4.253	32.53	0.01	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	4.15160	0.00415	3.56070	0.00356	4.152	33.32	0.01	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	4.02920	0.00403	3.43400	0.00343	4.029	34.45	0.01	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	4.00920	0.00401	3.41310	0.00341	4.009	34.67	0.01	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	3.84790	0.00385	3.24120	0.00324	3.848	36.88	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	3.82530	0.00383	3.21600	0.00322	3.825	37.30	0.01	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	3.81150	0.00381	3.20050	0.00320	3.811	37.59	0.01	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	3.80510	0.00381	3.19310	0.00319	3.805	37.73	0.01	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	2.19880	0.00220	1.93200	0.00193	2.199	40.80	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	1.90750	0.00191	1.66760	0.00167	1.908	40.80	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	1.84800	0.00185	1.61370	0.00161	1.848	40.80	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	1.45440	0.00145	1.25910	0.00126	1.454	40.80	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	1.23790	0.00124	1.06540	0.00107	1.238	40.80	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.54300	0.00054	0.45320	0.00045	0.543	40.80	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.49090	0.00049	0.40820	0.00041	0.491	40.80	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.38730	0.00039	0.31920	0.00032	0.387	40.80	0.00	0.00	0	725.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.31030	0.00031	0.25350	0.00025	0.310	40.80	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.27040	0.00027	0.21980	0.00022	0.270	40.80	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.21220	0.00021	0.17090	0.00017	0.212	40.80	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.19120	0.00019	0.15330	0.00015	0.191	40.80	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.07350	0.00007	0.05670	0.00006	0.073	40.80	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.03960	0.00004	0.02990	0.00003	0.040	40.80	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.03550	0.00004	0.02660	0.00003	0.035	40.80	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.24430	14.24430	14.29930	14.29930		21.61	0.00	0.00	0	720.00
\$ / R	On 21/12/2016	Any day expiry	13.50	Put	70.33440	0.07033	0.00000	0.00000	70.334	20.63	0.16	46,089,769.60	20,000	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	309.77710	0.30978	0.00000	0.00000	309.777	21.76	0.49	137,779,074.00	20,000	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	114.29480	0.11429	0.00000	0.00000	114.295	23.83	0.22	62,996,496.00	20,000	20,000.00
\$ / R	On 29/12/2016	Any day expiry			14.26650	14.26650	14.32380	14.32380		20.79	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.28400	14.28400	14.33910	14.33910		20.46	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			14.30450	14.30450	14.35690	14.35690		20.16	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			14.31040	14.31040	14.36200	14.36200		20.14	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	254.97860	0.25498	242.61120	0.24261	254.979	19.67	0.35	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	52.00780	0.05201	64.21240	0.06421	52.008	23.97	0.09	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			14.32210	14.32210	14.37210	14.37210		19.89	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			14.32500	14.32500	14.37470	14.37470		19.89	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	462.79040	0.46279	496.05590	0.49606	462.790	19.87	0.53	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			14.33080	14.33080	14.37980	14.37980		19.98	0.00	0.00	0	169.00
\$ / R	On 23/01/2017	Any day expiry			14.33960	14.33960	14.38740	14.38740		19.81	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.34550	14.34550	14.39250	14.39250		19.81	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	342.78490	0.34278	332.59040	0.33259	342.785	19.46	0.40	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	105.52070	0.10552	119.14480	0.11914	105.521	23.23	0.15	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.35130	14.35130	14.39760	14.39760		19.83	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	225.79180	0.22579	219.87810	0.21988	225.792	19.08	0.30	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	450.56530	0.45057	481.73170	0.48173	450.565	19.96	0.50	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.36290	14.36290	14.40840	14.40840		19.76	0.00	0.00	0	3,189.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	379.48200	0.37948	368.95600	0.36896	379.482	19.49	0.41	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	258.68020	0.25868	279.67100	0.27967	258.680	21.33	0.32	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			14.41010	14.41010	14.46260	14.46260		19.93	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	503.91350	0.50391	485.81730	0.48582	503.913	19.82	0.45	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	339.85010	0.33985	363.19730	0.36320	339.850	21.17	0.36	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			14.43790	14.43790	14.49440	14.49440		19.91	0.00	0.00	0	2,105.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.47690	14.47690	14.53260	14.53260		19.97	0.00	767,275.70	53	173,420.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	35.66350	0.03566	32.94850	0.03295	35.663	19.90	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	54.56320	0.05456	51.55700	0.05156	54.563	19.45	0.08	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	105.54220	0.10554	102.42750	0.10243	105.542	18.71	0.13	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	151.51030	0.15151	0.00000	0.00000	151.510	18.73	0.18	260,430.23	100	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	213.14440	0.21314	204.69330	0.20469	213.144	18.84	0.23	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	1,050.41550	1.05042	1,095.44440	1.09544	1,050.416	18.94	0.72	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	434.41090	0.43441	418.21380	0.41821	434.411	19.41	0.38	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	709.83950	0.70984	746.32050	0.74632	709.839	19.69	0.57	0.00	0	200.00

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	14.30	Put	532.93950	0.53294	513.72050	0.51372	532.939	19.69	0.43	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	586.25910	0.58626	565.50920	0.56551	586.259	19.83	0.46	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	645.22570	0.64523	0.00000	0.00000	645.226	19.89	0.53	766,822.41	100	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	608.32570	0.60833	0.00000	0.00000	608.326	19.89	0.47	677,184.41	100	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	619.09510	0.61910	652.51120	0.65251	619.095	19.97	0.52	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	732.63380	0.73263	707.57720	0.70758	732.634	20.24	0.52	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	440.88200	0.44088	466.81870	0.46682	440.882	20.87	0.40	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,129.77620	1.12978	1,097.15820	1.09716	1,129.776	21.28	0.65	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,228.05510	1.22806	1,193.84750	1.19385	1,228.055	21.53	0.67	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	318.17850	0.31818	338.48830	0.33849	318.178	21.76	0.31	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,497.72050	1.49772	1,460.31220	1.46031	1,497.720	22.18	0.73	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,530.50760	1.53051	1,492.75350	1.49275	1,530.508	22.25	0.73	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	256.97050	0.25697	274.40560	0.27441	256.970	22.37	0.26	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	193.15500	0.19316	207.84110	0.20784	193.155	23.07	0.20	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	159.48390	0.15948	172.37780	0.17238	159.484	23.50	0.17	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,407.80240	2.40780	2,363.58020	2.36358	2,407.802	23.89	0.85	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	114.04600	0.11405	124.27250	0.12427	114.046	24.28	0.13	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	93.13490	0.09313	102.00760	0.10201	93.135	24.76	0.11	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	48.33950	0.04834	59.69290	0.05969	48.339	26.68	0.06	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	48.07630	0.04808	59.44680	0.05945	48.076	26.69	0.06	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	34.00350	0.03400	45.85040	0.04585	34.003	27.40	0.04	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	24.40340	0.02440	33.74700	0.03375	24.403	27.40	0.03	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	3.65490	0.00365	5.86200	0.00586	3.655	27.40	0.01	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.52700	14.52700	14.58090	14.58090		20.05	0.00	2,408,245.00	166	1,342.00
\$ / R	On 11/04/2017	Any day expiry			14.55760	14.55760	14.61050	14.61050		20.00	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.56030	14.56030	14.61320	14.61320		19.99	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	412.05540	0.41206	398.39620	0.39840	412.055	19.21	0.34	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	170.89560	0.17090	182.35100	0.18235	170.896	23.82	0.16	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.56310	14.56310	14.61590	14.61590		20.01	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.58540	14.58540	14.63740	14.63740		20.04	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.59650	14.59650	14.64810	14.64810		20.00	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	366.76390	0.36676	356.21790	0.35622	366.764	18.99	0.30	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	493.01800	0.49302	478.06980	0.47807	493.018	19.34	0.37	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	579.30780	0.57931	605.11690	0.60512	579.308	20.70	0.43	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	238.49130	0.23849	251.91880	0.25192	238.491	23.16	0.21	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.74990	14.74990	14.79910	14.79910		20.02	0.00	2,507,483.00	170	158,395.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	434.30700	0.43431	424.58320	0.42458	434.307	18.95	0.30	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	449.42290	0.44942	439.40140	0.43940	449.423	18.98	0.31	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	550.10470	0.55010	536.76030	0.53676	550.105	19.19	0.35	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	582.84570	0.58285	568.90850	0.56891	582.846	19.28	0.37	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	606.85620	0.60686	592.49080	0.59249	606.856	19.35	0.37	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	656.42510	0.65643	641.20350	0.64120	656.425	19.48	0.39	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	995.21570	0.99522	1,027.73160	1.02773	995.216	19.69	0.58	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	970.44500	0.97044	950.25020	0.95025	970.445	20.20	0.49	0.00	0	1,297.00

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	15.40	Call	655.00920	0.65501	679.42470	0.67942	655.009	20.88	0.42	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,375.41940	1.37542	1,349.77880	1.34978	1,375.419	21.02	0.59	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	550.93110	0.55093	572.05690	0.57206	550.931	21.43	0.37	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,581.03110	1.58103	1,552.95690	1.55296	1,581.031	21.43	0.63	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	533.88610	0.53389	554.50690	0.55451	533.886	21.53	0.36	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	531.50330	0.53150	552.04860	0.55205	531.503	21.54	0.36	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	499.30430	0.49930	518.86770	0.51887	499.304	21.75	0.34	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	477.64490	0.47764	496.53400	0.49653	477.645	21.89	0.33	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	445.07590	0.44508	463.01820	0.46302	445.076	22.12	0.31	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	359.31520	0.35932	375.32830	0.37533	359.315	22.69	0.26	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	202.06510	0.20207	212.55460	0.21255	202.065	24.70	0.15	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	173.21260	0.17321	182.97100	0.18297	173.213	25.62	0.13	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	113.03270	0.11303	122.24160	0.12224	113.033	26.64	0.09	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.81430	14.81430	14.86460	14.86460		20.03	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	500.67420	0.50067	490.04170	0.49004	500.674	19.02	0.32	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	254.97170	0.25497	267.59100	0.26759	254.972	24.15	0.18	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.83950	14.83950	14.89030	14.89030		20.07	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.00480	15.00480	15.05930	15.05930		20.00	0.00	0.00	0	4,400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	173.19780	0.17320	170.60370	0.17060	173.198	17.55	0.13	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	231.44290	0.23144	227.18910	0.22719	231.443	17.88	0.17	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	348.36540	0.34837	340.76350	0.34076	348.365	18.42	0.22	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	467.81630	0.46782	458.90490	0.45890	467.816	18.72	0.27	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	471.46230	0.47146	462.48250	0.46248	471.462	18.73	0.28	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	657.73750	0.65774	645.54900	0.64555	657.738	19.04	0.35	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	705.05610	0.70506	690.68670	0.69069	705.056	19.15	0.36	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	780.62330	0.78062	765.35360	0.76535	780.623	19.34	0.38	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	651.37380	0.65137	677.53740	0.67754	651.374	21.68	0.36	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	565.77530	0.56578	590.16870	0.59017	565.775	22.15	0.32	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	527.63330	0.52763	551.14150	0.55114	527.633	22.37	0.30	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	522.17210	0.52217	545.55910	0.54556	522.172	22.40	0.30	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	377.29750	0.37730	396.94370	0.39694	377.298	23.49	0.23	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			15.10300	15.10300	15.16080	15.16080		20.04	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.26060	15.26060	15.32210	15.32210		20.20	0.00	0.00	0	670.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	377.84850	0.37785	371.20250	0.37120	377.848	18.27	0.21	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	615.97240	0.61597	606.13190	0.60613	615.972	18.91	0.29	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	653.45270	0.65345	642.98700	0.64299	653.453	18.98	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	839.90280	0.83990	826.43600	0.82644	839.903	19.31	0.36	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	855.19200	0.85519	840.84250	0.84084	855.192	19.35	0.36	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	857.98090	0.85798	893.01140	0.89301	857.981	21.58	0.40	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	793.56190	0.79356	826.95970	0.82696	793.562	21.88	0.38	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	725.92930	0.72593	757.96230	0.75796	725.929	22.20	0.35	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	703.64060	0.70364	735.19030	0.73519	703.641	22.32	0.34	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	561.97180	0.56197	590.19630	0.59020	561.972	23.19	0.28	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.51790	15.51790	15.58150	15.58150		20.61	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018		Foreign Exchange Future		15.77510	15.77510	15.84090	15.84090		20.92	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	13.64	Put	Foreign Exchange Future	584.30160	0.58430	581.74640	0.58175	584.302	19.16	0.23	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016		Foreign Exchange Future		14.23880	14.23880	14.29300	14.29300		21.71	0.00	128,149.20	9	446.00
\$ / R MAXI	On 13/03/2017		Foreign Exchange Future		14.47690	14.47690	14.53260	14.53260		19.97	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017		Foreign Exchange Future		14.74990	14.74990	14.79910	14.79910		20.02	0.00	0.00	0	55.00
\$ / R MAXI	On 18/09/2017		Foreign Exchange Future		15.00480	15.00480	15.05930	15.05930		20.00	0.00	0.00	0	0.00
£ / R	On 02/12/2016		Any day expiry		17.70460	17.70460	17.66150	17.66150		24.03	0.00	106,195.80	6	35.00
£ / R	On 15/12/2016		Any day expiry		17.75150	17.75150	17.70880	17.70880		21.29	0.00	248,511.20	14	14.00
£ / R	On 19/12/2016		Foreign Exchange Future		17.76630	17.76630	17.72520	17.72520		20.74	0.00	1,439,070.30	81	44,485.00
£ / R	On 19/12/2016	15.89	Put	Foreign Exchange Future	9.95640	0.00996	11.37010	0.01137	9.956	22.11	0.03	0.00	0	525.00
£ / R	On 19/12/2016	16.76	Call	Foreign Exchange Future	1,064.15770	1.06416	1,032.25660	1.03226	1,064.158	19.75	0.88	0.00	0	525.00
£ / R	On 19/12/2016	16.76	Put	Foreign Exchange Future	57.85770	0.05786	67.05660	0.06706	57.858	19.75	0.12	0.00	0	1,050.00
£ / R	On 19/12/2016	17.13	Put	Foreign Exchange Future	129.69110	0.12969	145.93750	0.14594	129.691	19.90	0.23	0.00	0	4,885.00
£ / R	On 19/12/2016	17.30	Call	Foreign Exchange Future	647.53470	0.64753	626.18120	0.62618	647.535	20.13	0.70	0.00	0	656.00
£ / R	On 19/12/2016	17.30	Put	Foreign Exchange Future	181.23470	0.18123	200.98120	0.20098	181.235	20.13	0.30	0.00	0	525.00
£ / R	On 19/12/2016	17.80	Put	Foreign Exchange Future	404.30160	0.40430	433.68650	0.43369	404.302	20.86	0.50	0.00	0	800.00
£ / R	On 19/12/2016	18.00	Call	Foreign Exchange Future	292.51640	0.29252	283.80060	0.28380	292.516	21.35	0.42	0.00	0	1,000.00
£ / R	On 19/12/2016	18.00	Put	Foreign Exchange Future	526.21640	0.52622	558.60060	0.55860	526.216	21.35	0.58	0.00	0	1,000.00
£ / R	On 19/12/2016	19.39	Call	Foreign Exchange Future	45.13450	0.04513	45.02410	0.04502	45.134	24.23	0.09	0.00	0	525.00
£ / R	On 19/12/2016	21.41	Put	Foreign Exchange Future	3,648.16560	3.64817	3,689.39550	3.68940	3,648.166	29.99	0.99	0.00	0	4,885.00
£ / R	On 19/12/2016	24.46	Call	Foreign Exchange Future	0.65910	0.00066	0.67110	0.00067	0.659	39.86	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017		Any day expiry		17.94840	17.94840	17.89440	17.89440		20.10	0.00	0.00	0	12.00
£ / R	On 13/03/2017		Foreign Exchange Future		18.10730	18.10730	18.06640	18.06640		19.90	0.00	90,536.50	5	9,144.00
£ / R	On 31/03/2017		Any day expiry		18.17760	18.17760	18.18100	18.18100		19.81	0.00	36,362.00	2	2.00
£ / R	On 25/04/2017		Any day expiry		18.27700	18.27700	18.22890	18.22890		19.60	0.00	0.00	0	73.00
£ / R	On 19/06/2017		Foreign Exchange Future		18.49200	18.49200	18.43950	18.43950		19.23	0.00	0.00	0	19,992.00
£ / R	On 18/09/2017		Foreign Exchange Future		18.85470	18.85470	18.80420	18.80420		17.69	0.00	0.00	0	17.00
£ / R	On 18/12/2017		Foreign Exchange Future		19.22310	19.22310	19.18000	19.18000		18.58	0.00	0.00	0	0.00
¥ / R	On 19/12/2016		Foreign Exchange Future		0.12590	0.12590	0.12741	0.12741		29.15	0.00	0.00	0	11,155.00
¥ / R	On 13/03/2017		Foreign Exchange Future		0.12862	0.12862	0.13008	0.13008		24.07	0.00	0.00	0	0.00
¥ / R	On 19/06/2017		Foreign Exchange Future		0.13170	0.13170	0.13310	0.13310		23.34	0.00	0.00	0	0.00
¥ / R	On 18/09/2017		Foreign Exchange Future		0.13463	0.13463	0.13609	0.13609		23.53	0.00	0.00	0	0.00
€ / R	On 25/11/2016		Any day expiry		15.00240	15.00240	15.02410	15.02410		23.21	0.00	0.00	0	34.00
€ / R	On 28/11/2016		Any day expiry		15.00240	15.00240	15.03240	15.03240		18.94	0.00	0.00	0	500.00
€ / R	On 19/12/2016		Foreign Exchange Future		15.06320	15.06320	15.09880	15.09880		20.23	0.00	136,321,960.00	9,050	51,248.00
€ / R	On 19/12/2016	16.50	Call	Foreign Exchange Future	30.49870	0.03050	38.11080	0.03811	30.499	23.66	0.07	0.00	0	450.00
€ / R	On 19/12/2016	16.90	Put	Foreign Exchange Future	1,853.26570	1.85327	1,821.88990	1.82189	1,853.266	24.98	0.96	0.00	0	2,961.00
€ / R	On 19/12/2016	21.90	Call	Foreign Exchange Future	0.06730	0.00007	0.09670	0.00010	0.067	39.49	0.00	0.00	0	2,961.00
€ / R	On 31/01/2017		Any day expiry		15.04880	15.04880	15.08280	15.08280		18.53	0.00	0.00	0	12.00
€ / R	On 24/02/2017		Any day expiry		15.32330	15.32330	15.36060	15.36060		18.89	0.00	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 13/03/2017	Foreign Exchange Future			15.38580		15.38580		15.42380	15.42380		18.83	0.00	461,574.00	30	29,887.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	195.58960		0.19559		193.88650	0.19389	195.590	18.10	0.21	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	938.17070		0.93817		972.80270	0.97280	938.171	18.26	0.67	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	411.33480		0.41133		436.65560	0.43666	411.335	19.72	0.38	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	180.90970		0.18091		197.46530	0.19747	180.910	21.54	0.19	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.75360		15.75360		15.78220	15.78220		18.81	0.00	0.00	0	77,442.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.10400		16.10400		16.13670	16.13670		18.88	0.00	0.00	0	19.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.45400		16.45400		16.49430	16.49430		19.14	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.34363		100.34363		100.09769	100.09769			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			97.53978		97.53978		97.28351	97.28351			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			96.41753		96.41753		96.15029	96.15029			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			98.57613		98.57613		98.30216	98.30216			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			102.26480		102.26480		101.98686	101.98686			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06870		100.06870		100.06870	100.06870			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00702		100.00702		100.01176	100.01176			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.64177		99.64177		99.64683	99.64683			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.71075		99.71075		99.71713	99.71713			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.03718		100.03718		100.03468	100.03468			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.05977		100.05977		100.05796	100.05796			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.39649		99.39649		99.39144	99.39144			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.11976		99.11976		99.11223	99.11223			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.24469		99.24469		99.23644	99.23644			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.81000		99.81000		99.80000	99.80000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.88794		98.88794		98.87030	98.87030			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.32689		98.32689		98.28766	98.28766			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.73955		97.73955		97.66984	97.66984			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			98.12282		98.12282		98.02316	98.02316			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			100.44614		100.44614		100.32823	100.32823			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future			509.45400		509.45400		510.35200	510.35200			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future			519.37000		519.37000		520.29100	520.29100			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			529.81000		529.81000		530.74600	530.74600			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future			586.80300		586.80300		588.21700	588.21700			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future			598.22400		598.22400		599.67300	599.67300			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future			610.24900		610.24900		611.72200	611.72200			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future			532.11200		532.11200		533.59900	533.59900			0.00	0.00	0	751.00
ALBI	On 04/05/2017	Index Future			542.46900		542.46900		543.99100	543.99100			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future			553.37300		553.37300		554.92200	554.92200			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
AU\$ / R	On 19/12/2016	Foreign Exchange Future			10.54240		10.54240		10.56400	10.56400		15.64	0.00	0.00	0	11,305.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			10.69690		10.69690		10.71900	10.71900		14.61	0.00	0.00	0	10,610.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			10.87550		10.87550		10.89250	10.89250		14.82	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future			11.04360		11.04360		11.06400	11.06400		15.38	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future			11.21370		11.21370		11.23750	11.23750		15.52	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future			10.55230		10.55230		10.60100	10.60100		17.54	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future			10.74070		10.74070		10.79020	10.79020		16.57	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future			10.95570		10.95570		11.00030	11.00030		16.53	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future			11.15800		11.15800		11.20620	11.20620		16.50	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future			322.88270		322.88270		298.90060	298.90060			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future			14.03310		14.03310		14.08790	14.08790		20.60	0.00	0.00	0	1,945.00
CHF / R	On 13/03/2017	Foreign Exchange Future			14.35240		14.35240		14.40960	14.40960		19.40	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future			14.71800		14.71800		14.76600	14.76600		19.64	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future			15.06630		15.06630		15.12010	15.12010		19.91	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future			2.04630		2.04630		2.05480	2.05480		19.17	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future			2.06660		2.06660		2.07460	2.07460		17.70	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future			2.09240		2.09240		2.09880	2.09880		17.98	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future			2.11660		2.11660		2.12310	2.12310		18.50	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry			2.04210		2.04210		2.04980	2.04980		18.02	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future			2.03370		2.03370		2.03820	2.03820		18.40	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future			2.07710		2.07710		2.08130	2.08130		17.29	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future			2.12770		2.12770		2.13120	2.13120		17.75	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

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
ES33	On 02/02/2017	Bond Future	10.70590		78.34582		10.66580	78.59594			0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.79028		76.07679		10.74869	76.33266			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.86803		77.60656		10.82514	77.86703			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	10.82152		82.47682		10.78139	82.76309			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.90516		79.81944		10.86354	80.11221			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.98124		81.42478		10.93835	81.72281			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	529.98200		529.98200		531.45900	531.45900			0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI	540.29700		540.29700		541.80900	541.80900			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	551.15700		551.15700		552.69600	552.69600			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.83590		1.83590		1.84300	1.84300		21.05	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.86800		1.86800		1.87530	1.87530		19.26	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.90360		1.90360		1.91000	1.91000		19.41	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.93650		1.93650		1.94360	1.94360		19.60	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	128.77616		128.77616		128.80000	128.80000			0.00	0.00	0	3,278.00
I2025	On 04/05/2017	Bond Future	131.29050		131.29050		131.31631	131.31631			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	132.60486		132.60486		132.63023	132.63023			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	107.76693		107.76693		107.78637	107.78637			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	108.83174		108.83174		108.85282	108.85282			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	111.02594		111.02594		111.04658	111.04658			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	133.97205		133.97205		133.99678	133.99678			0.00	0.00	0	22,835.00
I2038	On 04/05/2017	Bond Future	136.58769		136.58769		136.61455	136.61455			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	137.84231		137.84231		137.86880	137.86880			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	133.73379		133.73379		133.75786	133.75786			0.00	7,489,092.24	56	18,408.00
I2046	On 04/05/2017	Bond Future	134.81694		134.81694		134.84288	134.84288			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	137.53483		137.53483		137.56063	137.56063			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	142.02272		142.02272		142.04862	142.04862			0.00	9,657,544.96	68	24,822.00
I2050	On 04/05/2017	Bond Future	144.79556		144.79556		144.82368	144.82368			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
I2050	On 03/08/2017	Bond Future		146.05287	146.05287		146.08051	146.08051			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		251.14200	251.14200		251.31700	251.31700			0.00	0.00	0	1,070.00
IGOV	On 04/05/2017	Index Future		256.04500	256.04500		256.22600	256.22600			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		261.20700	261.20700		261.39000	261.39000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		680.77600	680.77600		681.24400	681.24400			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		694.00400	694.00400		694.48300	694.48300			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		707.66500	707.66500		708.15300	708.15300			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			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		7.61000	92.39000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.67000	92.33000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.73000	92.27000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.77000	92.23000		7.77000	92.23000			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		0.13930	0.13930		0.13980	0.13980			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.13910	0.13910		0.13980	0.13980			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.13920	0.13920		0.14080	0.14080			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.13880	0.13880		0.14010	0.14010			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		9.95200	9.95200		10.01940	10.01940		17.01	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		10.09140	10.09140		10.15930	10.15930		16.05	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		10.25090	10.25090		10.31360	10.31360		16.27	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		10.40010	10.40010		10.46650	10.46650		16.80	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.30880	1.30880		1.32090	1.32090			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.32770	1.32770		1.33980	1.33980			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.34270	1.34270		1.35290	1.35290			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.35610	1.35610		1.36860	1.36860			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future		1.24770	1.24770		1.24010	1.24010			0.00	885,867.00	710	2,118.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future		1.25080	1.25080		1.24320	1.24320			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.25370	1.25370		1.24600	1.24600			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.25660	1.25660		1.24870	1.24870			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
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.05790		1.05790		1.05640	1.05640			0.00	0.00	0	52.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06280		1.06280		1.06130	1.06130			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06800		1.06800		1.06640	1.06640			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07330		1.07330		1.07150	1.07150			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			9.06173		110.61469		9.02101	110.89336		9.31	0.00	0.00	0	115,584.00
R186	On 02/02/2017	Bond Future	8.00	Call	85.73000		0.08573		103.53000	0.10353	85.730	9.00	0.05	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	323.16000		0.32316		373.29000	0.37329	323.160	9.12	0.15	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	389.18000		0.38918		446.69000	0.44669	389.180	9.14	0.17	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	632.17000		0.63217		713.48000	0.71348	632.170	9.19	0.24	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	666.71000		0.66671		751.07000	0.75107	666.710	9.20	0.25	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,539.46000		2.53946		2,386.11000	2.38611	2,539.460	9.27	0.61	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,413.24000		2.41324		2,265.01000	2.26501	2,413.240	9.28	0.59	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	2,211.93000		2.21193		2,072.23000	2.07223	2,211.930	9.30	0.56	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,950.09000		1.95009		1,822.29000	1.82229	1,950.090	9.32	0.52	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,681.00000		1.68100		1,566.52000	1.56652	1,681.000	9.37	0.47	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	907.79000		0.90779		837.69000	0.83769	907.790	9.54	0.30	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	723.90000		0.72390		665.95000	0.66595	723.900	9.60	0.25	0.00	0	13,550.00
R186	On 04/05/2017	Bond Future			9.11024		112.76778		9.06764	113.05316		9.09	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.14969		109.72968		9.10544	110.01997		9.26	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			298.69951		298.69951		298.75434	298.75434			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			304.53127		304.53127		304.59052	304.59052			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			303.77136		303.77136		303.82972	303.82972			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			247.22387		247.22387		247.92757	247.92757			0.00	0.00	0	36,619.00
R202	On 04/05/2017	Bond Future			252.05033		252.05033		252.77060	252.77060			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			253.46713		253.46713		254.20022	254.20022			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			8.77154		98.69419		8.72003	98.92569		6.64	0.00	0.00	0	16,460.00
R2023	On 04/05/2017	Bond Future			8.81726		96.68239		8.76271	96.91952		6.65	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.85089		98.62631		8.79346	98.86745		6.33	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			7.82481		103.53626		7.77823	103.56317		0.62	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future			7.66651		101.37812		7.58443	101.40677		0.41	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

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
R2030	On 02/02/2017	Bond Future		9.46276	89.34837		9.42740	89.59001			0.00	0.00	0	30,695.00
R2030	On 04/05/2017	Bond Future		9.51639	91.08771		9.47965	91.33522			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.56430	88.91204		9.52639	89.16377			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		9.58460	92.37580		9.54418	92.67134		12.72	0.00	0.00	0	18,016.00
R2032	On 04/05/2017	Bond Future		9.63683	90.01452		9.59495	90.31687		13.05	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.68185	91.82458		9.63871	92.13235		12.75	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		9.72709	96.72807		9.68672	97.05046			0.00	0.00	0	5,957.00
R2035	On 04/05/2017	Bond Future		9.77900	94.10710		9.73724	94.43686			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.82457	95.99930		9.78159	96.33504			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		9.77325	89.06856		9.73799	89.34943		14.85	0.00	0.00	0	45,471.00
R2037	On 04/05/2017	Bond Future		9.82754	90.80250		9.79107	91.08989		14.59	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.87703	88.37070		9.83952	88.66317		14.96	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		8.00637	101.02889		7.96772	101.09484		1.94	0.00	0.00	0	30,194.00
R204	On 04/05/2017	Bond Future		8.03043	102.99537		7.98455	103.06380		1.77	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		8.00800	101.02385		7.95383	101.09291		1.60	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		9.81802	92.75901		9.77765	93.10349		15.50	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.87201	94.56474		9.83029	94.91705		15.23	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.92133	91.95813		9.87842	92.31681		15.63	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		9.81120	90.16524		9.77082	90.51425		16.20	0.00	0.00	0	20,651.00
R2044	On 04/05/2017	Bond Future		9.86279	91.92059		9.82111	92.27737		15.92	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.90981	89.38603		9.86696	89.74939		16.35	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		9.79257	93.75668		9.75221	94.11388		16.01	0.00	0.00	0	65,316.00
R2048	On 04/05/2017	Bond Future		9.83948	91.14131		9.79784	91.50657		16.50	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.88064	92.97393		9.83790	93.34579		16.16	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

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
R207	On 02/02/2017	Bond Future			8.28694		97.79800		8.23902	97.91878		3.17	0.00	48,410,010.00	495	85,734.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,647.61000		1.64761	1,755.50000	1.75550		1,647.610	3.29	0.87	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.33550		99.70170	8.28211	99.82600			3.00	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.36096		98.06203	8.30183	98.18811			2.89	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	767.60000		0.76760	826.66000	0.82666		767.600	2.88	0.44	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			8.48372		96.44492	8.43678	96.60038			4.55	0.00	0.00	0	33,544.00
R208	On 04/05/2017	Bond Future			8.52839		94.91901	8.47760	95.07865			4.50	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.55632		96.82755	8.50181	96.98970			4.27	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			9.67028		72.64904	9.62992	72.91814			14.75	0.00	0.00	0	62,144.00
R209	On 04/05/2017	Bond Future			9.71745		70.91211	9.67581	71.18727			15.21	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.75818		72.33800	9.71544	72.61819			14.97	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			188.41403		188.41403	188.44828	188.44828				0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			189.77625		189.77625	189.81352	189.81352				0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			193.60236		193.60236	193.63898	193.63898				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			147.15336		147.15336	147.18038	147.18038				0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			150.02646		150.02646	150.05582	150.05582				0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			151.02079		151.02079	151.04964	151.04964				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			9.48359		84.01616	9.44316	84.28458			12.46	0.00	51,921,986.88	618	50,566.00
R213	On 04/05/2017	Bond Future			9.53074		82.09924	9.48888	82.37389			12.80	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.57105		83.74996	9.52795	84.02951			12.56	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
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	9.74120		72.96719		9.70086	73.24767		15.48	0.00	27,216,761.87	373	34,716.00
R214	On 04/05/2017	Bond Future	9.78645		71.08889		9.74486	71.37577		15.96	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.82592		72.51829		9.78327	72.81033		15.70	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	23,743.17000		23,743.17000		23,832.36000	23,832.36000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	24,157.46000		24,157.46000		24,246.18000	24,246.18000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.94450		9.94450		9.97780	9.97780		16.80	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.10940		10.10940		10.14430	10.14430		15.74	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	10.29900		10.29900		10.32820	10.32820		15.99	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.12660		4.12660		4.18150	4.18150		17.40	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.10570		4.10570		4.16070	4.16070		16.33	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	4.07870		4.07870		4.13210	4.13210		16.34	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.43260		1.43260		1.43740	1.43740			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.38770		1.38770		1.39110	1.39110			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.33490		1.33490		1.33020	1.33020			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.27880		1.27880		1.28210	1.28210			0.00	0.00	0	0.00
Total for Derivatives :												766,345,937.50	88,196	4,448,949.00
Grand Total:												766,345,937.50	88,196	4,448,949.00