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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/12/2016

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 05/12/2016	Any day expiry	14.15380	14.15380		14.04250	14.04250		24.38	0.00	0.00	0	0.00
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	439.16770	0.43917	355.78480	0.35578	439.168	28.13	0.84	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.14880		14.14880		14.04520	14.04520		25.12	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	105.87980	0.10588	151.19500	0.15120	105.880	25.87	0.36	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	93.92410	0.09392	66.81100	0.06681	93.924	26.54	0.33	0	7,000.00
\$ / R	On 09/12/2016	Any day expiry	14.15670		14.15670		14.05310	14.05310		24.83	0.00	0	0.00
\$ / R	On 09/12/2016	Any day expiry	14.11	Put	183.82000	0.18382	236.39550	0.23640	183.820	24.72	0.46	0	30,000.00
\$ / R	On 12/12/2016	Any day expiry	14.16460		14.16460		14.06180	14.06180		22.14	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	639.40660	0.63941	735.72500	0.73573	639.407	24.18	0.83	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry	14.16760		14.16760		14.06470	14.06470		21.64	0.00	0	353.00
\$ / R	On 14/12/2016	Any day expiry	14.17050		14.17050		14.06770	14.06770		21.19	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry	14.17350		14.17350		14.07060	14.07060		21.98	0.00	0	1,777.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18530		14.18530		14.08220	14.08220		21.08	0.00	49,122	395,775.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	0.59100	0.00059	1.78550	0.00179	0.591	29.35	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	5.59310	0.00559	8.30840	0.00831	5.593	26.08	0.02	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	8.62140	0.00862	11.70570	0.01171	8.621	25.42	0.03	0	25,850.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	14.37920	0.01438	20.40660	0.02041	14.379	23.67	0.05	23,847.02	37	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	22.19700	0.02220	33.33980	0.03334	22.197	21.97	0.07	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	873.66370	0.87366	785.76620	0.78577	873.664	21.04	0.91	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	28.36370	0.02836	43.56620	0.04357	28.364	21.04	0.09	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	28.95710	0.02896	44.54660	0.04455	28.957	20.97	0.09	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	32.13390	0.03213	52.16100	0.05216	32.134	20.58	0.10	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	38.03830	0.03804	66.40980	0.06641	38.038	19.96	0.12	0.00	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	39.69610	0.03970	70.39250	0.07039	39.696	19.81	0.13	18,719,725.44	10,608	55,386.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	563.44000	0.56344	502.75710	0.50276	563.440	20.17	0.79	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	78.14000	0.07814	120.55710	0.12056	78.140	20.17	0.21	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	90.90680	0.09091	136.27880	0.13628	90.907	20.26	0.24	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	96.39990	0.09640	142.94600	0.14295	96.400	20.30	0.25	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.85	Put	120.66320	0.12066	171.84200	0.17184	120.663	20.44	0.29	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.90	Put	137.74430	0.13774	191.74260	0.19174	137.744	20.54	0.32	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	361.77220	0.36177	318.07290	0.31807	361.772	20.72	0.62	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	176.47220	0.17647	235.87290	0.23587	176.472	20.72	0.38	0.00	0	88,710.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	333.45110	0.33345	292.31600	0.29232	333.451	20.81	0.59	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	317.20220	0.31720	278.59250	0.27859	317.202	20.86	0.57	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	311.91060	0.31191	274.13380	0.27413	311.911	20.88	0.57	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	221.37950	0.22138	287.53210	0.28753	221.380	20.90	0.44	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	231.10350	0.23110	298.89830	0.29890	231.103	20.93	0.45	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.14	Put	241.07350	0.24107	310.49130	0.31049	241.073	20.97	0.46	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.15	Put	246.15100	0.24615	316.37010	0.31637	246.151	20.99	0.47	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	267.04660	0.26705	236.54020	0.23654	267.047	21.04	0.51	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	257.74540	0.25775	228.78990	0.22879	257.745	21.08	0.50	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	272.44540	0.27245	346.58990	0.34659	272.445	21.08	0.50	133,522.79	19	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	236.31570	0.23632	210.33960	0.21034	236.316	21.23	0.47	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	301.01570	0.30102	378.13960	0.37814	301.016	21.23	0.53	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	331.03960	0.33104	410.96370	0.41096	331.040	21.39	0.56	0.00	0	3,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	201.36990	0.20137	180.30410	0.18030	201.370	21.51	0.42	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	180.53330	0.18053	162.41190	0.16241	180.533	21.69	0.39	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	429.28560	0.42929	516.51490	0.51651	429.286	21.84	0.64	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	149.85830	0.14986	136.05860	0.13606	149.858	22.00	0.34	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	464.55830	0.46456	553.85860	0.55386	464.558	22.00	0.66	0.00	0	32,849.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	471.75380	0.47175	561.44700	0.56145	471.754	22.03	0.67	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	123.80500	0.12380	113.62360	0.11362	123.805	22.30	0.29	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	561.51270	0.56151	655.38710	0.65539	561.513	22.40	0.72	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	584.87410	0.58487	679.64730	0.67965	584.874	22.49	0.74	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	103.87620	0.10388	96.39310	0.09639	103.876	22.58	0.25	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	616.55060	0.61655	712.43670	0.71244	616.551	22.61	0.75	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	698.18100	0.69818	795.90940	0.79591	698.181	22.91	0.79	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	80.19400	0.08019	75.03530	0.07504	80.194	22.98	0.20	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	73.97550	0.07398	69.21000	0.06921	73.976	23.10	0.19	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	55.69650	0.05570	51.89710	0.05190	55.696	23.54	0.15	0.00	0	88,249.00

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	15.00	Put	870.39650	0.87040	969.69710	0.96970	870.396	23.54	0.85	0.00	0	29,368.00		
\$ / R On 19/12/2016 Foreign Exchange Future	15.10	Call	45.39680	0.04540	42.06410	0.04206	45.397	23.86	0.12	1,775,720.59	1,010	1,500.00		
\$ / R On 19/12/2016 Foreign Exchange Future	15.20	Put	1,051.65100	1.05165	1,151.78220	1.15178	1,051.651	24.19	0.90	0.00	0	6,985.00		
\$ / R On 19/12/2016 Foreign Exchange Future	15.21	Put	1,060.89560	1.06090	1,161.05890	1.16106	1,060.896	24.22	0.90	0.00	0	3,500.00		
\$ / R On 19/12/2016 Foreign Exchange Future	15.40	Call	24.42060	0.02442	21.98770	0.02199	24.421	24.83	0.07	0.00	0	26,053.00		
\$ / R On 19/12/2016 Foreign Exchange Future	15.40	Put	1,239.12060	1.23912	1,339.78770	1.33979	1,239.121	24.83	0.93	0.00	0	31,590.00		
\$ / R On 19/12/2016 Foreign Exchange Future	15.48	Call	20.68500	0.02068	18.74950	0.01875	20.685	25.09	0.06	0.00	0	3,000.00		
\$ / R On 19/12/2016 Foreign Exchange Future	15.50	Put	1,334.54390	1.33454	1,435.94710	1.43595	1,334.544	25.15	0.94	0.00	0	69,895.00		
\$ / R On 19/12/2016 Foreign Exchange Future	15.57	Put	1,401.86210	1.40186	1,504.00710	1.50401	1,401.862	25.38	0.95	0.00	0	1,400.00		
\$ / R On 19/12/2016 Foreign Exchange Future	15.68	Put	1,508.92720	1.50893	1,611.42210	1.61142	1,508.927	25.92	0.96	0.00	0	63,513.00		
\$ / R On 19/12/2016 Foreign Exchange Future	15.80	Put	1,626.55850	1.62656	1,729.13330	1.72913	1,626.559	26.60	0.96	0.00	0	10,000.00		
\$ / R On 19/12/2016 Foreign Exchange Future	15.85	Call	11.01460	0.01101	10.51550	0.01052	11.015	26.89	0.03	0.00	0	2,000.00		
\$ / R On 19/12/2016 Foreign Exchange Future	16.00	Call	8.89080	0.00889	8.45100	0.00845	8.891	27.74	0.03	0.00	0	52,443.00		
\$ / R On 19/12/2016 Foreign Exchange Future	16.00	Put	1,823.59080	1.82359	1,926.25100	1.92625	1,823.591	27.74	0.97	0.00	0	32,950.00		
\$ / R On 19/12/2016 Foreign Exchange Future	16.11	Call	7.65040	0.00765	7.24200	0.00724	7.650	28.36	0.02	0.00	0	7,150.00		
\$ / R On 19/12/2016 Foreign Exchange Future	16.31	Call	5.90690	0.00591	5.53910	0.00554	5.907	29.49	0.02	0.00	0	11,000.00		
\$ / R On 19/12/2016 Foreign Exchange Future	16.53	Put	2,349.23840	2.34924	2,452.00180	2.45200	2,349.238	30.74	0.99	0.00	0	725.00		
\$ / R On 19/12/2016 Foreign Exchange Future	16.55	Call	4.43560	0.00444	4.10150	0.00410	4.436	30.85	0.01	0.00	0	500.00		
\$ / R On 19/12/2016 Foreign Exchange Future	16.69	Put	2,508.49660	2.50850	2,611.27800	2.61128	2,508.497	31.64	0.99	0.00	0	3,300.00		
\$ / R On 19/12/2016 Foreign Exchange Future	16.77	Call	3.48640	0.00349	3.17590	0.00318	3.486	32.09	0.01	0.00	0	16,000.00		
\$ / R On 19/12/2016 Foreign Exchange Future	16.91	Call	3.02220	0.00302	2.88380	0.00288	3.022	32.89	0.01	0.00	0	20,000.00		
\$ / R On 19/12/2016 Foreign Exchange Future	16.96	Call	2.87730	0.00288	2.86720	0.00287	2.877	33.17	0.01	0.00	0	5,000.00		
\$ / R On 19/12/2016 Foreign Exchange Future	17.00	Call	2.76820	0.00277	2.85530	0.00286	2.768	33.40	0.01	0.00	0	51,333.00		
\$ / R On 19/12/2016 Foreign Exchange Future	17.39	Call	2.75560	0.00276	2.79650	0.00280	2.756	37.00	0.01	0.00	0	2,800.00		
\$ / R On 19/12/2016 Foreign Exchange Future	17.50	Call	2.80360	0.00280	2.79560	0.00280	2.804	38.07	0.01	0.00	0	63,513.00		
\$ / R On 19/12/2016 Foreign Exchange Future	17.66	Call	2.88160	0.00288	2.80450	0.00280	2.882	39.63	0.01	0.00	0	15,100.00		
\$ / R On 19/12/2016 Foreign Exchange Future	17.69	Call	2.89730	0.00290	2.80750	0.00281	2.897	39.92	0.01	0.00	0	1,000.00		
\$ / R On 19/12/2016 Foreign Exchange Future	18.00	Call	3.07840	0.00308	2.85870	0.00286	3.078	42.95	0.01	0.00	0	1,500.00		
\$ / R On 19/12/2016 Foreign Exchange Future	18.06	Call	3.11730	0.00312	2.87270	0.00287	3.117	43.53	0.01	0.00	0	1,400.00		
\$ / R On 19/12/2016 Foreign Exchange Future	18.10	Call	3.14400	0.00314	2.88270	0.00288	3.144	43.92	0.01	0.00	0	23,489.00		
\$ / R On 19/12/2016 Foreign Exchange Future	18.12	Call	3.15750	0.00316	2.88800	0.00289	3.158	44.12	0.01	0.00	0	4,000.00		
\$ / R On 19/12/2016 Foreign Exchange Future	18.89	Call	1.68060	0.00168	0.98480	0.00098	1.681	47.34	0.00	0.00	0	17,000.00		
\$ / R On 19/12/2016 Foreign Exchange Future	18.98	Call	1.45030	0.00145	0.84100	0.00084	1.450	47.34	0.00	0.00	0	10,000.00		
\$ / R On 19/12/2016 Foreign Exchange Future	19.00	Call	1.40340	0.00140	0.81190	0.00081	1.403	47.34	0.00	0.00	0	2,310.00		
\$ / R On 19/12/2016 Foreign Exchange Future	19.15	Call	1.09470	0.00109	0.62230	0.00062	1.095	47.34	0.00	0.00	0	26,053.00		
\$ / R On 19/12/2016 Foreign Exchange Future	19.25	Call	0.92610	0.00093	0.52030	0.00052	0.926	47.34	0.00	0.00	0	10,303.00		
\$ / R On 19/12/2016 Foreign Exchange Future	19.75	Call	0.39400	0.00039	0.20840	0.00021	0.394	47.34	0.00	0.00	0	150.00		
\$ / R On 19/12/2016 Foreign Exchange Future	19.81	Call	0.35480	0.00035	0.18630	0.00019	0.355	47.34	0.00	0.00	0	250.00		
\$ / R On 19/12/2016 Foreign Exchange Future	19.95	Call	0.27750	0.00028	0.14330	0.00014	0.278	47.34	0.00	0.00	0	725.00		
\$ / R On 19/12/2016 Foreign Exchange Future	20.08	Call	0.22050	0.00022	0.11200	0.00011	0.221	47.34	0.00	0.00	0	750.00		
\$ / R On 19/12/2016 Foreign Exchange Future	20.16	Call	0.19120	0.00019	0.09610	0.00010	0.191	47.34	0.00	0.00	0	3,300.00		
\$ / R On 19/12/2016 Foreign Exchange Future	20.30	Call	0.14870	0.00015	0.07350	0.00007	0.149	47.34	0.00	0.00	0	10,000.00		
\$ / R On 19/12/2016 Foreign Exchange Future	20.36	Call	0.13340	0.00013	0.06540	0.00007	0.133	47.34	0.00	0.00	0	368.00		
\$ / R On 19/12/2016 Foreign Exchange Future	20.90	Call	0.04950	0.00005	0.02260	0.00002	0.050	47.34	0.00	0.00	0	32,200.00		

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\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.02610	0.00003	0.01140	0.00001	0.026	47.34	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.02330	0.00002	0.01010	0.00001	0.023	47.34	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.19110	14.19110	14.08800	14.08800		20.99	0.00	0.00	0	720.00
\$ / R	On 21/12/2016	Any day expiry	13.50	Put	46.25410	0.04625	75.30330	0.07530	46.254	19.83	0.14	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	232.09710	0.23210	204.24620	0.20425	232.097	21.29	0.45	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	63.99560	0.06400	59.09880	0.05910	63.996	23.27	0.16	0.00	0	20,000.00
\$ / R	On 28/12/2016	Any day expiry			14.21180	14.21180	14.10830	14.10830		20.20	0.00	0.00	0	1,776.00
\$ / R	On 29/12/2016	Any day expiry			14.21470	14.21470	14.11120	14.11120		20.17	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.23240	14.23240	14.12850	14.12850		19.92	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			14.25210	14.25210	14.14790	14.14790		19.86	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			14.25760	14.25760	14.15350	14.15350		19.92	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	243.14460	0.24314	290.20860	0.29021	243.145	19.53	0.36	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	36.62460	0.03662	33.92920	0.03393	36.625	24.34	0.07	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			14.26880	14.26880	14.16460	14.16460		19.74	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			14.27160	14.27160	14.16740	14.16740		19.77	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	405.52110	0.40552	363.96910	0.36397	405.521	19.84	0.51	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			14.27710	14.27710	14.17290	14.17290		19.82	0.00	70,707.00	5	174.00
\$ / R	On 23/01/2017	Any day expiry			14.28550	14.28550	14.18120	14.18120		19.69	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.29110	14.29110	14.18680	14.18680		19.83	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	341.55520	0.34156	395.27510	0.39528	341.555	19.58	0.41	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	78.48740	0.07849	75.59860	0.07560	78.487	23.10	0.13	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.29660	14.29660	14.19230	14.19230		19.87	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	223.39610	0.22340	266.35920	0.26636	223.396	19.26	0.31	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	400.47640	0.40048	363.67190	0.36367	400.476	20.11	0.48	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.30780	14.30780	14.20340	14.20340		19.78	0.00	0.00	0	3,189.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	380.11950	0.38012	435.81960	0.43582	380.119	19.60	0.43	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	218.69840	0.21870	201.00900	0.20101	218.698	21.39	0.29	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			14.35450	14.35450	14.24950	14.24950		19.98	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	510.00040	0.51000	570.20280	0.57020	510.000	19.94	0.47	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	299.66990	0.29967	276.40370	0.27640	299.670	21.25	0.34	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			14.38180	14.38180	14.27640	14.27640		19.97	0.00	0.00	0	2,105.00
\$ / R	On 28/02/2017	Any day expiry			14.38460	14.38460	14.23900	14.23900		19.92	0.00	5,197,235.00	365	365.00
\$ / R	On 01/03/2017	Any day expiry			14.38730	14.38730	14.28180	14.28180		20.01	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.42050	14.42050	14.31480	14.31480		19.97	0.00	48,294,254.50	3,349	172,954.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	33.89770	0.03390	37.69180	0.03769	33.898	19.99	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	52.77700	0.05278	60.13630	0.06014	52.777	19.55	0.08	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	106.05840	0.10606	125.29670	0.12530	106.058	18.91	0.14	0.00	0	102,452.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	154.18860	0.15419	178.71180	0.17871	154.189	18.98	0.19	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	216.48000	0.21648	246.80180	0.24680	216.480	19.06	0.24	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	998.04760	0.99805	930.38920	0.93039	998.048	19.11	0.71	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	397.14080	0.39714	444.12510	0.44413	397.141	19.48	0.37	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	442.73660	0.44274	492.66490	0.49266	442.737	19.60	0.39	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	542.35730	0.54236	598.03810	0.59804	542.357	19.84	0.45	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	662.85730	0.66286	612.83810	0.61284	662.857	19.84	0.55	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	14.40	Put	596.28330	0.59628	656.41190	0.65641	596.283	19.97	0.47	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	599.66480	0.59966	555.28660	0.55529	599.665	20.03	0.52	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	619.16480	0.61916	680.48660	0.68049	619.165	20.03	0.48	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	574.77160	0.57477	532.15610	0.53216	574.772	20.13	0.50	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	746.04620	0.74605	813.36140	0.81336	746.046	20.39	0.54	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	401.20230	0.40120	371.65960	0.37166	401.202	20.97	0.38	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,149.36550	1.14937	1,231.18480	1.23118	1,149.366	21.38	0.67	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,249.17500	1.24918	1,333.61550	1.33362	1,249.175	21.62	0.69	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	284.24170	0.28424	265.21080	0.26521	284.242	21.85	0.29	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,522.58780	1.52259	1,612.89270	1.61289	1,522.588	22.25	0.75	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,555.80480	1.55580	1,646.71130	1.64671	1,555.805	22.33	0.75	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	226.50140	0.22650	212.23560	0.21224	226.501	22.44	0.24	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	195.84510	0.19585	183.95650	0.18396	195.845	22.76	0.21	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	166.72840	0.16673	157.39440	0.15739	166.728	23.10	0.18	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	136.07550	0.13608	129.39840	0.12940	136.075	23.54	0.15	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,443.24520	2.44325	2,544.15440	2.54415	2,443.245	23.92	0.87	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	95.31260	0.09531	92.02910	0.09203	95.313	24.31	0.11	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	76.91010	0.07691	77.06480	0.07706	76.910	24.79	0.09	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	40.78970	0.04079	48.31480	0.04831	40.790	27.03	0.05	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	40.57820	0.04058	48.14140	0.04814	40.578	27.05	0.05	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	27.13890	0.02714	32.57430	0.03257	27.139	27.57	0.03	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	19.12760	0.01913	23.53210	0.02353	19.128	27.57	0.03	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	2.57780	0.00258	3.68480	0.00368	2.578	27.57	0.00	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.47060	14.47060	14.36440	14.36440		20.11	0.00	0.00	0	1,376.00
\$ / R	On 11/04/2017	Any day expiry			14.50120	14.50120	14.39470	14.39470		20.05	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.50400	14.50400	14.39740	14.39740		20.05	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	420.16130	0.42016	466.06110	0.46606	420.161	19.37	0.35	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	149.76110	0.14976	142.45320	0.14245	149.761	23.85	0.15	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.50680	14.50680	14.40020	14.40020		20.06	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.52910	14.52910	14.42220	14.42220		20.09	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.54020	14.54020	14.43320	14.43320		20.32	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	375.69060	0.37569	415.15440	0.41515	375.691	19.18	0.31	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	501.18050	0.50118	552.44800	0.55245	501.181	19.44	0.38	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	541.33770	0.54134	506.83320	0.50683	541.338	20.80	0.42	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	214.38180	0.21438	202.26280	0.20226	214.382	23.21	0.19	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.69360	14.69360	14.58480	14.58480		20.08	0.00	73,468.00	5	180,842.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	443.58620	0.44359	482.98510	0.48299	443.586	19.08	0.31	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	458.98890	0.45899	500.24310	0.50024	458.989	19.10	0.32	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	562.81880	0.56282	610.95510	0.61096	562.819	19.34	0.36	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	596.05040	0.59605	645.52230	0.64552	596.050	19.43	0.37	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	620.41440	0.62041	670.82360	0.67082	620.414	19.49	0.38	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	670.69590	0.67070	722.95440	0.72295	670.696	19.62	0.40	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	954.41090	0.95441	900.92090	0.90092	954.411	19.83	0.57	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	989.00800	0.98901	1,051.80270	1.05180	989.008	20.33	0.51	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	621.29400	0.62129	584.29010	0.58429	621.294	21.00	0.41	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,399.05170	1.39905	1,472.65960	1.47266	1,399.052	21.14	0.60	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	520.39650	0.52040	489.17080	0.48917	520.397	21.55	0.36	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,606.79650	1.60680	1,684.37080	1.68437	1,606.796	21.55	0.64	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	503.87370	0.50387	473.56640	0.47357	503.874	21.65	0.35	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	501.56020	0.50156	471.38540	0.47139	501.560	21.67	0.35	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	470.37600	0.47038	441.58740	0.44159	470.376	21.87	0.33	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	449.42460	0.44942	421.10090	0.42110	449.425	22.01	0.32	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	417.00570	0.41701	390.42710	0.39043	417.006	22.22	0.30	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	334.45850	0.33446	313.61570	0.31362	334.458	22.78	0.25	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	185.31610	0.18532	180.17890	0.18018	185.316	24.80	0.14	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	157.99510	0.15800	155.11210	0.15511	157.995	25.71	0.12	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	98.67220	0.09867	90.71060	0.09071	98.672	26.54	0.08	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.75800	14.75800	14.64850	14.64850		20.11	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	512.44490	0.51244	552.39510	0.55240	512.445	19.16	0.33	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	237.06560	0.23707	223.31010	0.22331	237.066	24.26	0.17	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.78320	14.78320	14.67330	14.67330		20.16	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.94860	14.94860	14.83690	14.83690		20.11	0.00	0.00	0	4,400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	184.66510	0.18467	204.90800	0.20491	184.665	17.89	0.14	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	244.17910	0.24418	267.11300	0.26711	244.179	18.19	0.17	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	362.78380	0.36278	388.75900	0.38876	362.784	18.68	0.23	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	482.70850	0.48271	512.11310	0.51211	482.708	18.93	0.28	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	486.40580	0.48641	515.94560	0.51595	486.406	18.94	0.28	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	675.74410	0.67574	714.64850	0.71465	675.744	19.24	0.35	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	724.45710	0.72446	764.95680	0.76496	724.457	19.36	0.37	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	800.80670	0.80081	843.68720	0.84369	800.807	19.54	0.39	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	625.69890	0.62570	584.00480	0.58400	625.699	21.83	0.35	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	541.62010	0.54162	504.11240	0.50411	541.620	22.28	0.31	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	504.34090	0.50434	468.91820	0.46892	504.341	22.50	0.29	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	499.00880	0.49901	463.88960	0.46389	499.009	22.53	0.29	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	358.71960	0.35872	334.74210	0.33474	358.720	23.62	0.22	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			15.04750	15.04750	14.93490	14.93490		20.16	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.20550	15.20550	15.09210	15.09210		20.30	0.00	434,451,546.00	28,572	14,956.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	394.17340	0.39417	415.46080	0.41546	394.173	18.54	0.22	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	634.06100	0.63406	661.40780	0.66141	634.061	19.11	0.30	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	671.85190	0.67185	700.31140	0.70031	671.852	19.18	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	697.73460	0.69773	726.93690	0.72694	697.735	19.22	0.32	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	710.88740	0.71089	740.46230	0.74046	710.887	19.25	0.33	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	860.70960	0.86071	896.65690	0.89666	860.710	19.50	0.37	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	876.13190	0.87613	912.46850	0.91247	876.132	19.54	0.37	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	832.43690	0.83244	779.28000	0.77928	832.437	21.71	0.39	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	768.80650	0.76881	718.12780	0.71813	768.806	22.00	0.37	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	702.42070	0.70242	654.70110	0.65470	702.421	22.33	0.34	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	694.36860	0.69437	647.01640	0.64702	694.369	22.37	0.34	0.00	0	16,000.00

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 18/12/2017	Foreign Exchange Future	17.20	Call	688.40660	0.68841	641.32780	0.64133	688.407	22.40	0.34	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	680.55680	0.68056	633.83980	0.63384	680.557	22.44	0.33	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	541.74750	0.54175	501.79880	0.50180	541.748	23.30	0.27	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.46180	15.46180	15.34940	15.34940		20.69	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.71800	15.71800	15.60670	15.60670		20.96	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	600.83540	0.60084	625.90520	0.62591	600.835	19.33	0.24	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.18530	14.18530	14.08220	14.08220		21.08	0.00	141,853.00	10	458.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.42050	14.42050	14.31480	14.31480		19.97	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.69360	14.69360	14.58480	14.58480		20.08	0.00	0.00	0	55.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.94860	14.94860	14.83690	14.83690		20.11	0.00	0.00	0	0.00
£ / R	On 02/12/2016	Any day expiry			17.87380	17.87380	17.47820	17.47820		26.64	0.00	0.00	0	35.00
£ / R	On 15/12/2016	Any day expiry			17.90050	17.90050	17.52240	17.52240		22.54	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.91660	17.91660	17.53810	17.53810		21.68	0.00	73,888,058.40	4,124	44,453.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	4.91030	0.00491	11.01680	0.01102	4.910	24.87	0.01	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	1,186.57840	1.18658	846.24890	0.84625	1,186.578	21.41	0.92	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	29.97840	0.02998	68.14890	0.06815	29.978	21.41	0.08	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	69.06200	0.06906	163.26000	0.16326	69.062	20.59	0.16	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	722.09690	0.72210	465.66250	0.46566	722.097	20.83	0.78	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	105.49690	0.10550	227.56250	0.22756	105.497	20.83	0.22	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	285.53230	0.28553	500.80880	0.50081	285.532	21.53	0.44	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	308.92150	0.30892	179.86960	0.17987	308.922	21.94	0.47	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	392.32150	0.39232	641.76960	0.64177	392.322	21.94	0.53	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	35.13380	0.03513	18.27650	0.01828	35.134	24.85	0.08	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,495.89950	3.49590	3,874.27090	3.87427	3,495.900	31.68	0.99	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.51580	0.00052	0.25150	0.00025	0.516	44.91	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			18.09750	18.09750	17.71440	17.71440		20.17	0.00	320,220.00	18	30.00
£ / R	On 28/02/2017	Any day expiry			18.20480	18.20480	17.89500	17.89500		20.16	0.00	608,430.00	34	34.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.25580	18.25580	17.86930	17.86930		20.02	0.00	839,766.80	46	10,144.00
£ / R	On 31/03/2017	Any day expiry			18.32810	18.32810	17.93980	17.93980		19.91	0.00	0.00	0	31.00
£ / R	On 25/04/2017	Any day expiry			18.42680	18.42680	18.03580	18.03580		19.68	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.64440	18.64440	18.24850	18.24850		19.32	0.00	0.00	0	32,004.00
£ / R	On 18/09/2017	Foreign Exchange Future			19.01090	19.01090	18.60610	18.60610		18.84	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.38320	19.38320	18.97050	18.97050		18.64	0.00	220,890,947.20	11,396	5,698.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.12375	0.12375	0.12409	0.12409		29.60	0.00	0.00	0	11,155.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12638	0.12638	0.12673	0.12673		23.65	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12943	0.12943	0.12977	0.12977		22.74	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.13232	0.13232	0.13267	0.13267		22.62	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.03660	15.03660	14.93650	14.93650		19.54	0.00	78,821,857.20	5,242	51,088.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	16.15540	0.01616	14.45720	0.01446	16.155	24.73	0.05	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,872.02810	1.87203	1,971.81690	1.97182	1,872.028	26.67	0.97	0.00	0	2,961.00

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	21.90	Call	0.05740	0.00006		0.04820	0.00005	0.057	46.29	0.00	0.00	0	2,961.00	
€ / R	On 23/01/2017	Any day expiry			15.17560	15.17560		15.07430	15.07430		18.88	0.00	0.00	0	349.00	
€ / R	On 31/01/2017	Any day expiry			15.20500	15.20500		14.92440	14.92440		18.98	0.00	0.00	0	12.00	
€ / R	On 24/02/2017	Any day expiry			15.29190	15.29190		15.18960	15.18960		19.16	0.00	0.00	0	2,000.00	
€ / R	On 28/02/2017	Any day expiry			15.30640	15.30640		15.17850	15.17850		19.11	0.00	394,641.00	26	26.00	
€ / R	On 13/03/2017	Foreign Exchange Future			15.35450	15.35450		15.25210	15.25210		19.07	0.00	2,917,355.00	190	29,347.00	
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	197.34550	0.19735		220.20930	0.22021	197.345	18.50	0.22	0.00	0	1,000.00	
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	910.30090	0.91030		843.91430	0.84391	910.301	18.63	0.66	0.00	0	500.00	
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	386.29610	0.38630		353.31520	0.35332	386.296	19.96	0.37	0.00	0	680.00	
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	161.93220	0.16193		149.85790	0.14986	161.932	21.66	0.18	0.00	0	1,000.00	
€ / R	On 31/03/2017	Any day expiry			15.42240	15.42240		15.31950	15.31950		19.04	0.00	0.00	0	2.00	
€ / R	On 19/06/2017	Foreign Exchange Future			15.72180	15.72180		15.61530	15.61530		18.87	0.00	707,481.00	45	77,642.00	
€ / R	On 18/09/2017	Foreign Exchange Future			16.07200	16.07200		15.96170	15.96170		18.98	0.00	0.00	0	19.00	
€ / R	On 18/12/2017	Foreign Exchange Future			16.42400	16.42400		16.31020	16.31020		19.19	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			100.41431	100.41431		100.09533	100.09533			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			97.60629	97.60629		97.27044	97.27044			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			96.47580	96.47580		96.12322	96.12322			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			98.62726	98.62726		98.26320	98.26320			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			102.31067	102.31067		101.94464	101.94464			0.00	0.00	0	0.00	
1Y STND	On 19/12/2016	Interest Rate Swap			100.06871	100.06871		100.06870	100.06870			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.00973	100.00973		100.00929	100.00929			0.00	0.00	0	0.00	
1Y STND	On 15/06/2017	Interest Rate Swap			99.64797	99.64797		99.64110	99.64110			0.00	0.00	0	0.00	
1Y STND	On 21/09/2017	Interest Rate Swap			99.71904	99.71904		99.70392	99.70392			0.00	0.00	0	0.00	
1Y STND	On 21/12/2017	Interest Rate Swap			100.04174	100.04174		100.02189	100.02189			0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			100.06337	100.06337		100.04442	100.04442			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			99.40346	99.40346		99.37890	99.37890			0.00	0.00	0	0.00	
2Y STND	On 15/06/2018	Interest Rate Swap			99.13392	99.13392		99.10108	99.10108			0.00	0.00	0	0.00	
2Y STND	On 21/09/2018	Interest Rate Swap			99.27046	99.27046		99.22523	99.22523			0.00	0.00	0	0.00	
2Y STND	On 21/12/2018	Interest Rate Swap			99.85000	99.85000		99.78000	99.78000			0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			98.89168	98.89168		98.73225	98.73225			0.00	0.00	0	0.00	
5Y STND	On 16/03/2021	Interest Rate Swap			98.31885	98.31885		98.14698	98.14698			0.00	0.00	0	0.00	
5Y STND	On 15/06/2021	Interest Rate Swap			97.71797	97.71797		97.53298	97.53298			0.00	0.00	0	0.00	
5Y STND	On 21/09/2021	Interest Rate Swap			98.09002	98.09002		97.89206	97.89206			0.00	0.00	0	0.00	
5Y STND	On 21/12/2021	Interest Rate Swap			100.40572	100.40572		100.20126	100.20126			0.00	0.00	0	50.00	
AL37	On 02/02/2017	Index Future			508.37400	508.37400		509.36000	509.36000			0.00	0.00	0	7.00	
AL37	On 04/05/2017	Index Future			518.24500	518.24500		519.25600	519.25600			0.00	0.00	0	0.00	
AL37	On 03/08/2017	Index Future			528.64100	528.64100		529.67200	529.67200			0.00	0.00	0	0.00	
AL7T	On 02/02/2017	Index Future			584.38900	584.38900		586.86200	586.86200			0.00	0.00	0	2.00	

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
AL7T	On 04/05/2017	Index Future	595.73700		595.73700		598.26400	598.26400			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	607.68700		607.68700		610.26500	610.26500			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	529.57000		529.57000		532.18900	532.18900			0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future	539.85400		539.85400		542.52800	542.52800			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	550.68200		550.68200		553.41100	553.41100			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.46040		10.46040		10.44690	10.44690		15.81	0.00	10,460,400.00	1,000	11,241.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.61310		10.61310		10.59880	10.59880		14.62	0.00	0.00	0	10,587.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.79120		10.79120		10.77560	10.77560		14.76	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.95850		10.95850		10.94210	10.94210		15.31	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.12780		11.12780		11.11110	11.11110		15.71	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.59470		10.59470		10.50720	10.50720		17.70	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.78190		10.78190		10.69270	10.69270		16.55	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.99790		10.99790		10.90650	10.90650		16.50	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	11.20030		11.20030		11.10630	11.10630		16.57	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	294.56600		294.56600		370.59800	370.59800			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	13.96690		13.96690		13.84730	13.84730		19.97	0.00	6,662,211.30	477	1,718.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.28130		14.28130		14.15950	14.15950		19.32	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.64560		14.64560		14.52220	14.52220		19.77	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.99260		14.99260		14.86500	14.86500		20.06	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.05440		2.05440		2.03520	2.03520		19.52	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.07170		2.07170		2.05360	2.05360		17.87	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.09570		2.09570		2.07890	2.07890		18.03	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.11840		2.11840		2.10220	2.10220		18.92	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.02170		2.02170		2.00770	2.00770		18.17	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.06490		2.06490		2.05060	2.05060		17.09	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.11470		2.11470		2.10000	2.10000		17.55	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

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
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	10.76553		77.97619		10.68967	78.44690			0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.85247		75.69661		10.77394	76.17716			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.93285		77.21548		10.85167	77.70576			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	10.89688		81.94397		10.82613	82.44404			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.98361		79.27260		10.91034	79.78313			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	11.06277		80.86355		10.98707	81.38442			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	527.46500		527.46500		530.07300	530.07300			0.00	0.00	0	487.00
GOVI	On 04/05/2017	GOVI	537.70800		537.70800		540.37100	540.37100			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	548.49300		548.49300		551.21100	551.21100			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.82910		1.82910		1.81580	1.81580		21.53	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.86050		1.86050		1.84700	1.84700		19.51	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.89610		1.89610		1.88230	1.88230		19.63	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.92900		1.92900		1.91470	1.91470		19.47	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	128.17890		128.17890		128.19353	128.19353			0.00	0.00	0	3,278.00
I2025	On 04/05/2017	Bond Future	130.67580		130.67580		130.69193	130.69193			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	131.97135		131.97135		131.98881	131.98881			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	107.22921		107.22921		107.24024	107.24024			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	108.27809		108.27809		108.29124	108.29124			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	110.45642		110.45642		110.46994	110.46994			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	133.40049		133.40049		133.41568	133.41568			0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	135.99904		135.99904		136.01596	136.01596			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	137.23506		137.23506		137.25347	137.25347			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	133.05734		133.05734		132.51231	132.51231			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	134.12027		134.12027		133.56681	133.56681			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	136.81854		136.81854		136.25405	136.25405			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
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	141.89944		141.89944		141.91454	141.91454			0.00	0.00	0	24,942.00
I2050	On 04/05/2017	Bond Future	144.66339		144.66339		144.68013	144.68013			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	145.91094		145.91094		145.92928	145.92928			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	249.97500		249.97500		249.96200	249.96200			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future	254.84400		254.84400		254.83300	254.83300			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	259.97100		259.97100		259.96000	259.96000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	677.97300		677.97300		677.98300	677.98300			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	691.14000		691.14000		691.15100	691.15100			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	704.74500		704.74500		704.75600	704.75600			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.44000		92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.54000		92.46000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.61000		92.39000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.66000		92.34000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.69000		92.31000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.71000		92.29000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.73000		92.27000		7.73000	92.27000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13890		0.13890		0.13790	0.13790			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13900		0.13900		0.13780	0.13780			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13910		0.13910		0.13790	0.13790			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13920		0.13920		0.13830	0.13830			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	9.99530		9.99530		10.00060	10.00060		17.41	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.13480		10.13480		10.13950	10.13950		16.25	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	10.29590		10.29590		10.30000	10.30000		16.38	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	10.44650		10.44650		10.44950	10.44950		16.79	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.31520		1.31520		1.30770	1.30770			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.33220		1.33220		1.32210	1.32210			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.34740		1.34740		1.33900	1.33900			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.36480		1.36480		1.35450	1.35450			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future	1.26300		1.26300		1.24540	1.24540			0.00	892,941.00	707	1,411.00

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 13/03/2017	Foreign Exchange Future			1.26600		1.26600		1.24830	1.24830			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.26890		1.26890		1.25120	1.25120			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.27170		1.27170		1.25400	1.25400			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.06000		1.06000		1.06070	1.06070			0.00	0.00	0	52.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06480		1.06480		1.06550	1.06550			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07000		1.07000		1.07070	1.07070			0.00	0.00	0	25,302.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07520		1.07520		1.07580	1.07580			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			9.12972		110.15153		9.05824	110.63854		9.29	0.00	0.00	0	115,625.00
R186	On 02/02/2017	Bond Future	8.00	Call	48.14000		0.04814		68.00000	0.06800	48.140	8.98	0.03	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	214.72000		0.21472		280.41000	0.28041	214.720	9.09	0.11	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	264.85000		0.26485		341.93000	0.34193	264.850	9.11	0.13	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	457.55000		0.45755		572.94000	0.57294	457.550	9.16	0.20	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	485.77000		0.48577		606.22000	0.60622	485.770	9.17	0.21	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,740.38000		2.74038		2,444.72000	2.44472	2,740.380	9.25	0.66	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,604.75000		2.60475		2,318.27000	2.31827	2,604.750	9.26	0.64	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	2,387.75000		2.38775		2,116.72000	2.11672	2,387.750	9.27	0.61	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	2,104.39000		2.10439		1,855.20000	1.85520	2,104.390	9.30	0.56	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,811.44000		1.81144		1,587.08000	1.58708	1,811.440	9.35	0.51	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	966.57000		0.96657		827.37000	0.82737	966.570	9.52	0.33	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	765.75000		0.76575		650.47000	0.65047	765.750	9.58	0.28	0.00	0	13,550.00
R186	On 04/05/2017	Bond Future			9.18180		112.29064		9.10720	112.78811		9.06	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.22497		109.23821		9.14723	109.74579		9.24	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			296.83870		296.83870		296.69262	296.69262			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			302.62088		302.62088		302.47475	302.47475			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			301.80504		301.80504		301.66123	301.66123			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			246.35562		246.35562		246.38136	246.38136			0.00	0.00	0	36,619.00
R202	On 04/05/2017	Bond Future			251.15452		251.15452		251.18294	251.18294			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			252.53996		252.53996		252.57198	252.57198			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			8.82944		98.43481		8.77290	98.68809		6.64	0.00	142,730,474.50	1,450	17,910.00
R2023	On 04/05/2017	Bond Future			8.87928		96.41367		8.81948	96.67276		6.64	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.91737		98.34811		8.85420	98.61244		6.32	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

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
R203	On 02/02/2017	Bond Future		7.87345	103.50817		7.84060	103.52714		0.62	0.00	0.00	0	27,039.00
R203	On 04/05/2017	Bond Future		7.76163	101.34495		7.70341	101.36525		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
R2030	On 02/02/2017	Bond Future		9.53036	88.88892		9.45410	89.40746			0.00	0.00	0	32,061.00
R2030	On 04/05/2017	Bond Future		9.58690	90.61535		9.50790	91.14482			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.63787	88.42633		9.55608	88.96654			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		9.66212	91.81293		9.58598	92.36573		12.70	0.00	0.00	0	18,016.00
R2032	On 04/05/2017	Bond Future		9.71746	89.43658		9.63870	90.00106		13.02	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.76562	91.23130		9.68431	91.80707		12.72	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		9.80434	96.11591		9.72825	96.71883			0.00	0.00	0	6,557.00
R2035	On 04/05/2017	Bond Future		9.85919	93.47889		9.78062	94.09434			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.90779	95.35448		9.82674	95.98239			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		9.85081	88.45563		9.77475	89.05664		14.83	0.00	0.00	0	45,471.00
R2037	On 04/05/2017	Bond Future		9.90800	90.17359		9.82949	90.78717		14.57	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.96050	87.72531		9.87953	88.35127		14.94	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		8.06432	100.93012		8.02593	100.99554		1.94	0.00	0.00	0	30,194.00
R204	On 04/05/2017	Bond Future		8.10106	102.89014		8.05565	102.95778		1.77	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		8.09568	100.91221		8.04140	100.98130		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		9.88027	92.23193		9.80932	92.83307		15.48	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.93663	94.02337		9.86343	94.63702		15.21	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.98843	91.40181		9.91296	92.02791		15.61	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		9.88379	89.54363		9.81286	90.15094		16.18	0.00	0.00	0	20,651.00
R2044	On 04/05/2017	Bond Future		9.93801	91.28282		9.86488	91.90277		15.90	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.98775	88.73155		9.91241	89.36406		16.32	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		9.85992	93.16619		9.78899	93.78826		15.99	0.00	0.00	0	67,858.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 04/05/2017	Bond Future			9.90924		90.53527		9.83617	91.17025		16.49	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.95285		92.35186		9.87767	92.99968		16.15	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			8.35289		97.63208		8.29988	97.76542		3.17	0.00	16,109,293.20	165	85,410.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,488.72000		1.48872		1,606.24000	1.60624	1,488.720	3.29	0.85	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.41019		99.52815		8.35128	99.66500		3.00	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.44612		97.88081		8.38046	98.02049		2.89	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	677.29000		0.67729		738.27000	0.73827	677.290	2.88	0.41	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			8.54270		96.25003		8.49069	96.42186		4.54	0.00	354,585,110.52	3,684	33,544.00
R208	On 04/05/2017	Bond Future			8.59310		94.71608		8.53694	94.89216		4.50	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.62742		96.61655		8.56686	96.79623		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			9.74291		72.16870		9.66690	72.67152		14.74	0.00	205,103,445.40	2,842	66,415.00
R209	On 04/05/2017	Bond Future			9.79266		70.41923		9.71436	70.93247		15.20	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.83598		71.83228		9.75545	72.35585		14.96	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			187.51580		187.51580		187.53543	187.53543			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			188.85055		188.85055		188.87410	188.87410			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			192.65013		192.65013		192.67417	192.67417			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			146.56364		146.56364		146.89857	146.89857			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			149.41872		149.41872		149.76156	149.76156			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			150.39304		150.39304		150.74435	150.74435			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

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 02/02/2017	Bond Future	9.55099		83.57144		9.47483	84.07421		12.44	0.00	190,542,883.20	2,280	50,655.00
R213	On 04/05/2017	Bond Future	9.60083		81.64228		9.52214	82.15556		12.77	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.64393		83.28031		9.56271	83.80395		12.53	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	9.80864		72.50236		9.73775	72.99110		15.47	0.00	17,328,064.04	239	36,737.00
R214	On 04/05/2017	Bond Future	9.85622		70.61195		9.78326	71.11083		15.94	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.89807		72.02877		9.82308	72.53767		15.69	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	23,707.57000	23,707.57000		23,527.61000	23,527.61000				0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	24,107.15000	24,107.15000		23,927.68000	23,927.68000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.91740	9.91740		9.85080	9.85080			17.34	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.08240	10.08240		10.01370	10.01370			16.05	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	10.27590	10.27590		10.20180	10.20180			16.12	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.03460	4.03460		4.09160	4.09160			17.29	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.01780	4.01780		4.07790	4.07790			16.35	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.98690	3.98690		4.05260	4.05260			16.35	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.42240	1.42240		1.40870	1.40870				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.38540	1.38540		1.36390	1.36390				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.31950	1.31950		1.30730	1.30730				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.26860	1.26860		1.25650	1.25650				0.00	0.00	0	0.00
Total for Derivatives :												2,529,495,765.70	127,067	4 653 807.00
Grand Total:												2,529,495,765.70	127,067	4 653 807.00