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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/12/2016

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	14.01700	14.01700		14.15380	14.15380		26.50	0.00	0.00	0	0.00
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	313.81370	0.31381	439.16770	0.43917	313.814	28.32	0.78	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.01700		14.01700	14.14880	14.14880		25.32	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	139.79190	0.13979	105.87980	0.10588	139.792	25.32	0.48	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	51.59230	0.05159	93.92410	0.09392	51.592	28.40	0.22	0	7,000.00
\$ / R	On 09/12/2016	Any day expiry	14.02220		14.02220	14.15670	14.15670		23.68	0.00	0.00	0	0.00
\$ / R	On 09/12/2016	Any day expiry	14.11	Put	232.62780	0.23263	183.82000	0.18382	232.628	23.86	0.57	0	30,000.00
\$ / R	On 09/12/2016	Any day expiry	14.15	Call	129.24810	0.12925	0.00000	0.00000	129.248	23.93	0.40	70	70.00
\$ / R	On 09/12/2016	Any day expiry	14.15	Put	257.04810	0.25705	0.00000	0.00000	257.048	23.93	0.60	70	70.00
\$ / R	On 12/12/2016	Any day expiry	14.03010		14.03010	14.16460	14.16460		21.77	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	746.61010	0.74661	639.40660	0.63941	746.610	23.62	0.90	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry	14.03270		14.03270	14.16760	14.16760		21.55	0.00	0.00	0	353.00
\$ / R	On 14/12/2016	Any day expiry	14.03560		14.03560	14.17050	14.17050		21.35	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry	14.03850		14.03850	14.17350	14.17350		23.11	0.00	310,112.00	22	1,777.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05010		14.05010	14.18530	14.18530		21.61	0.00	429,539,657.20	30,572	412,910.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	0.41370	0.00041	0.59100	0.00059	0.414	27.85	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	4.78330	0.00478	5.59310	0.00559	4.783	24.44	0.02	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	7.51080	0.00751	8.62140	0.00862	7.511	23.65	0.03	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	14.76910	0.01477	14.37920	0.01438	14.769	22.35	0.05	0.00	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	26.54720	0.02655	22.19700	0.02220	26.547	21.20	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	746.46960	0.74647	873.66370	0.87366	746.470	20.57	0.88	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	36.36960	0.03637	28.36370	0.02836	36.370	20.57	0.12	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	37.32870	0.03733	28.95710	0.02896	37.329	20.52	0.12	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	44.73450	0.04473	32.13390	0.03213	44.734	20.59	0.14	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	58.86110	0.05886	38.03830	0.03804	58.861	20.72	0.17	0.00	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	62.85890	0.06286	39.69610	0.03970	62.859	20.75	0.18	0.00	0	55,386.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	464.44080	0.46444	563.44000	0.56344	464.441	21.06	0.72	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	114.34080	0.11434	78.14000	0.07814	114.341	21.06	0.28	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	130.74230	0.13074	90.90680	0.09091	130.742	21.14	0.31	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	137.72190	0.13772	96.39990	0.09640	137.722	21.17	0.32	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.85	Put	168.08160	0.16808	120.66320	0.12066	168.082	21.30	0.37	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.90	Put	189.06620	0.18907	137.74430	0.13774	189.066	21.38	0.40	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	285.80590	0.28581	361.77220	0.36177	285.806	21.53	0.54	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	235.70590	0.23571	176.47220	0.17647	235.706	21.53	0.46	0.00	0	88,710.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	261.44880	0.26145	333.45110	0.33345	261.449	21.61	0.51	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	248.12460	0.24812	317.20220	0.31720	248.125	21.70	0.49	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	243.80350	0.24380	311.91060	0.31191	243.803	21.74	0.49	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	289.44340	0.28944	221.37950	0.22138	289.443	21.77	0.52	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	301.09980	0.30110	231.10350	0.23110	301.100	21.83	0.53	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.14	Put	312.98940	0.31299	241.07350	0.24107	312.989	21.89	0.54	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.15	Put	319.02220	0.31902	246.15100	0.24615	319.022	21.92	0.55	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	207.56070	0.20756	267.04660	0.26705	207.561	22.01	0.43	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	200.13290	0.20013	257.74540	0.25775	200.133	22.08	0.42	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	350.03290	0.35003	272.44540	0.27245	350.033	22.08	0.58	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	182.52110	0.18252	236.31570	0.23632	182.521	22.23	0.39	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	382.42110	0.38242	301.01570	0.30102	382.421	22.23	0.61	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	416.12520	0.41613	331.03960	0.33104	416.125	22.39	0.63	0.00	0	3,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	154.09370	0.15409	201.36990	0.20137	154.094	22.51	0.35	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	137.32470	0.13732	180.53330	0.18053	137.325	22.70	0.32	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	524.48810	0.52449	429.28560	0.42929	524.488	22.85	0.71	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	112.90370	0.11290	149.85830	0.14986	112.904	23.01	0.27	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	562.80370	0.56280	464.55830	0.46456	562.804	23.01	0.73	0.00	0	32,849.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	570.58810	0.57059	471.75380	0.47175	570.588	23.04	0.73	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	92.43140	0.09243	123.80500	0.12380	92.431	23.32	0.23	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	666.88140	0.66688	561.51270	0.56151	666.881	23.41	0.78	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	691.72650	0.69173	584.87410	0.58487	691.726	23.50	0.79	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	76.95350	0.07695	103.87620	0.10388	76.954	23.60	0.20	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	725.29010	0.72529	616.55060	0.61655	725.290	23.63	0.81	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	810.80580	0.81081	698.18100	0.69818	810.806	23.89	0.84	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	58.25920	0.05826	80.19400	0.08019	58.259	23.93	0.16	0.00	0	8,756.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	53.27300	0.05327	73.97550	0.07398	53.273	24.01	0.15	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	38.71510	0.03872	55.69650	0.05570	38.715	24.30	0.11	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	988.61510	0.98862	870.39650	0.87040	988.615	24.30	0.89	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	30.65890	0.03066	45.39680	0.04540	30.659	24.51	0.09	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,174.08270	1.17408	1,051.65100	1.05165	1,174.083	24.72	0.93	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,183.51080	1.18351	1,060.89560	1.06090	1,183.511	24.74	0.93	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	14.88960	0.01489	24.42060	0.02442	14.890	25.13	0.05	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,364.78960	1.36479	1,239.12060	1.23912	1,364.790	25.13	0.95	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	12.49860	0.01250	20.68500	0.02068	12.499	25.40	0.04	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,461.97310	1.46197	1,334.54390	1.33454	1,461.973	25.51	0.96	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,530.61060	1.53061	1,401.86210	1.40186	1,530.611	25.89	0.96	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,638.81720	1.63882	1,508.92720	1.50893	1,638.817	26.50	0.97	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,757.25180	1.75725	1,626.55850	1.62656	1,757.252	27.15	0.98	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	6.79790	0.00680	11.01460	0.01101	6.798	27.43	0.02	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	5.41450	0.00541	8.89080	0.00889	5.415	28.25	0.02	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,955.31450	1.95531	1,823.59080	1.82359	1,955.315	28.25	0.98	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	4.61460	0.00461	7.65040	0.00765	4.615	28.85	0.02	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	3.50250	0.00350	5.90690	0.00591	3.503	29.95	0.01	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,482.54250	2.48254	2,349.23840	2.34924	2,482.543	31.16	0.99	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	2.57850	0.00258	4.43560	0.00444	2.579	31.27	0.01	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,642.08240	2.64208	2,508.49660	2.50850	2,642.082	32.03	0.99	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	1.99150	0.00199	3.48640	0.00349	1.992	32.47	0.01	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	1.82970	0.00183	3.02220	0.00302	1.830	33.49	0.01	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	1.83720	0.00184	2.87730	0.00288	1.837	33.97	0.01	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	1.84390	0.00184	2.76820	0.00277	1.844	34.36	0.01	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	1.93660	0.00194	2.75560	0.00276	1.937	38.14	0.01	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	1.97110	0.00197	2.80360	0.00280	1.971	39.21	0.01	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	2.02720	0.00203	2.88160	0.00288	2.027	40.76	0.01	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	2.03850	0.00204	2.89730	0.00290	2.038	41.05	0.01	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	2.16850	0.00217	3.07840	0.00308	2.168	44.05	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	2.19650	0.00220	3.11730	0.00312	2.197	44.63	0.01	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	2.21560	0.00222	3.14400	0.00314	2.216	45.02	0.01	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	2.22530	0.00223	3.15750	0.00316	2.225	45.21	0.01	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.73860	0.00074	1.68060	0.00168	0.739	46.47	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.62680	0.00063	1.45030	0.00145	0.627	46.47	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.60430	0.00060	1.40340	0.00140	0.604	46.47	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.45830	0.00046	1.09470	0.00109	0.458	46.47	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.38040	0.00038	0.92610	0.00093	0.380	46.47	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.14690	0.00015	0.39400	0.00039	0.147	46.47	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.13070	0.00013	0.35480	0.00035	0.131	46.47	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.09950	0.00010	0.27750	0.00028	0.099	46.47	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.07700	0.00008	0.22050	0.00022	0.077	46.47	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.06570	0.00007	0.19120	0.00019	0.066	46.47	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.04970	0.00005	0.14870	0.00015	0.050	46.47	0.00	0.00	0	10,000.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.04400	0.00004	0.13340	0.00013	0.044	46.47	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.01460	0.00001	0.04950	0.00005	0.015	46.47	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00720	0.00001	0.02610	0.00003	0.007	46.47	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00630	0.00001	0.02330	0.00002	0.006	46.47	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.05590	14.05590	14.19110	14.19110		21.31	0.00	0.00	0	720.00
\$ / R	On 21/12/2016	Any day expiry	13.50	Put	69.09660	0.06910	46.25410	0.04625	69.097	20.48	0.19	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	179.25630	0.17926	232.09710	0.23210	179.256	22.07	0.38	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	43.52430	0.04352	63.99560	0.06400	43.524	23.65	0.12	0.00	0	20,000.00
\$ / R	On 28/12/2016	Any day expiry			14.07620	14.07620	14.21180	14.21180		20.08	0.00	0.00	0	1,776.00
\$ / R	On 29/12/2016	Any day expiry			14.07910	14.07910	14.21470	14.21470		20.00	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.09650	14.09650	14.23240	14.23240		19.51	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			14.11610	14.11610	14.25210	14.25210		19.68	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			14.12160	14.12160	14.25760	14.25760		19.80	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	292.68460	0.29268	243.14460	0.24314	292.685	19.60	0.41	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	25.37270	0.02537	36.62460	0.03662	25.373	24.16	0.05	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			14.13270	14.13270	14.26880	14.26880		19.79	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			14.13540	14.13540	14.27160	14.27160		19.85	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	341.82570	0.34183	405.52110	0.40552	341.826	20.17	0.46	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			14.14090	14.14090	14.27710	14.27710		19.94	0.00	142,305.00	10	184.00
\$ / R	On 23/01/2017	Any day expiry			14.14920	14.14920	14.28550	14.28550		19.84	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.15470	14.15470	14.29110	14.29110		19.93	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	403.67740	0.40368	341.55520	0.34156	403.677	19.86	0.46	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	64.92560	0.06493	78.48740	0.07849	64.926	23.55	0.11	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.16030	14.16030	14.29660	14.29660		20.00	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	270.65060	0.27065	223.39610	0.22340	270.651	19.54	0.35	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	345.26500	0.34526	400.47640	0.40048	345.265	20.58	0.43	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.17130	14.17130	14.30780	14.30780		19.95	0.00	10,748,491.60	757	2,432.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	446.28680	0.44629	380.11950	0.38012	446.287	19.95	0.48	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	188.45030	0.18845	218.69840	0.21870	188.450	21.94	0.26	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			14.21790	14.21790	14.35450	14.35450		20.06	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	583.02830	0.58303	510.00040	0.51000	583.028	20.29	0.51	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	262.75220	0.26275	299.66990	0.29967	262.752	21.69	0.31	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			14.24520	14.24520	14.38180	14.38180		20.00	0.00	0.00	0	2,105.00
\$ / R	On 28/02/2017	Any day expiry			14.24790	14.24790	14.38460	14.38460		20.02	0.00	0.00	0	365.00
\$ / R	On 01/03/2017	Any day expiry			14.25070	14.25070	14.38730	14.38730		20.04	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.28360	14.28360	14.42050	14.42050		20.10	0.00	256,133,515.20	17,932	173,713.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	36.85530	0.03686	33.89770	0.03390	36.855	19.55	0.06	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	59.50530	0.05951	52.77700	0.05278	59.505	19.27	0.09	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	126.01580	0.12602	106.05840	0.10606	126.016	18.98	0.16	0.00	0	102,452.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	180.95840	0.18096	154.18860	0.15419	180.958	19.06	0.21	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	251.08560	0.25109	216.48000	0.21648	251.086	19.14	0.27	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	905.37690	0.90538	998.04760	0.99805	905.377	19.30	0.68	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	453.45920	0.45346	397.14080	0.39714	453.459	19.70	0.40	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	503.11130	0.50311	442.73660	0.44274	503.111	19.83	0.43	0.00	0	46,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	594.34410	0.59434	662.85730	0.66286	594.344	20.10	0.52	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	610.74410	0.61074	542.35730	0.54236	610.744	20.10	0.48	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	669.88270	0.66988	596.28330	0.59628	669.883	20.27	0.51	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	537.86110	0.53786	599.66480	0.59966	537.861	20.35	0.48	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	694.26110	0.69426	619.16480	0.61916	694.261	20.35	0.52	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	515.18230	0.51518	574.77160	0.57477	515.182	20.45	0.47	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	828.69560	0.82870	746.04620	0.74605	828.696	20.72	0.57	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	358.21780	0.35822	401.20230	0.40120	358.218	21.33	0.35	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,249.61700	1.24962	1,149.36550	1.14937	1,249.617	21.76	0.69	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,352.41160	1.35241	1,249.17500	1.24918	1,352.412	22.00	0.72	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	253.13580	0.25314	284.24170	0.28424	253.136	22.22	0.26	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,632.60850	1.63261	1,522.58780	1.52259	1,632.609	22.63	0.77	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,666.53050	1.66653	1,555.80480	1.55580	1,666.530	22.70	0.77	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	201.04610	0.20105	226.50140	0.22650	201.046	22.80	0.22	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	173.40760	0.17341	195.84510	0.19585	173.408	23.11	0.19	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	147.52530	0.14753	166.72840	0.16673	147.525	23.46	0.17	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	120.34660	0.12035	136.07550	0.13608	120.347	23.90	0.14	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,566.99060	2.56699	2,443.24520	2.44325	2,566.991	24.29	0.88	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	84.31230	0.08431	95.31260	0.09531	84.312	24.69	0.10	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	68.96820	0.06897	76.91010	0.07691	68.968	25.25	0.08	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	37.39920	0.03740	40.78970	0.04079	37.399	27.58	0.05	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	37.21380	0.03721	40.57820	0.04058	37.214	27.61	0.05	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	23.96230	0.02396	27.13890	0.02714	23.962	27.94	0.03	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	16.84930	0.01685	19.12760	0.01913	16.849	27.94	0.02	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	2.25090	0.00225	2.57780	0.00258	2.251	27.94	0.00	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.33320	14.33320	14.47060	14.47060		20.23	0.00	0.00	0	1,376.00
\$ / R	On 11/04/2017	Any day expiry			14.36350	14.36350	14.50120	14.50120		20.19	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.36630	14.36630	14.50400	14.50400		20.19	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	477.98520	0.47799	420.16130	0.42016	477.985	19.68	0.38	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	135.92540	0.13593	149.76110	0.14976	135.925	24.24	0.14	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.36910	14.36910	14.50680	14.50680		20.21	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.39110	14.39110	14.52910	14.52910		20.25	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.40210	14.40210	14.54020	14.54020		20.22	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	426.79600	0.42680	375.69060	0.37569	426.796	19.44	0.34	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	566.69480	0.56669	501.18050	0.50118	566.695	19.83	0.41	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	496.80290	0.49680	541.33770	0.54134	496.803	21.21	0.39	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	195.65350	0.19565	214.38180	0.21438	195.653	23.59	0.18	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.55400	14.55400	14.69360	14.69360		20.28	0.00	29,108.00	2	180,842.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	498.27040	0.49827	443.58620	0.44359	498.270	19.38	0.33	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	515.91780	0.51592	458.98890	0.45899	515.918	19.43	0.34	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	628.95740	0.62896	562.81880	0.56282	628.957	19.73	0.39	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	664.19140	0.66419	596.05040	0.59605	664.191	19.82	0.40	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	689.96900	0.68997	620.41440	0.62041	689.969	19.88	0.41	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	743.03710	0.74304	670.69590	0.67070	743.037	20.01	0.43	0.00	0	3,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	891.75740	0.89176	954.41090	0.95441	891.757	20.22	0.54	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,076.29150	1.07629	989.00800	0.98901	1,076.291	20.74	0.53	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	580.71530	0.58072	621.29400	0.62129	580.715	21.43	0.39	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,500.23640	1.50024	1,399.05170	1.39905	1,500.236	21.57	0.62	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	486.81920	0.48682	520.39650	0.52040	486.819	21.98	0.34	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,712.81920	1.71282	1,606.79650	1.60680	1,712.819	21.98	0.66	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	471.41020	0.47141	503.87370	0.50387	471.410	22.08	0.33	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	469.25290	0.46925	501.56020	0.50156	469.253	22.09	0.33	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	440.18700	0.44019	470.37600	0.47038	440.187	22.30	0.31	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	419.68870	0.41969	449.42460	0.44942	419.689	22.42	0.30	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	388.96730	0.38897	417.00570	0.41701	388.967	22.61	0.28	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	311.94200	0.31194	334.45850	0.33446	311.942	23.16	0.23	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	176.67380	0.17667	185.31610	0.18532	176.674	25.32	0.14	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	151.32070	0.15132	157.99510	0.15800	151.321	26.25	0.12	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	89.50560	0.08951	98.67220	0.09867	89.506	26.71	0.08	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.61790	14.61790	14.75800	14.75800		20.30	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	572.24130	0.57224	512.44490	0.51244	572.241	19.50	0.35	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	225.63300	0.22563	237.06560	0.23707	225.633	24.74	0.16	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.64290	14.64290	14.78320	14.78320		20.34	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.80740	14.80740	14.94860	14.94860		20.26	0.00	0.00	0	4,400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	219.11500	0.21912	184.66510	0.18467	219.115	18.34	0.16	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	282.96650	0.28297	244.17910	0.24418	282.967	18.59	0.19	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	406.46830	0.40647	362.78380	0.36278	406.468	18.95	0.25	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	533.65520	0.53366	482.70850	0.48271	533.655	19.18	0.30	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	537.59800	0.53760	486.40580	0.48641	537.598	19.19	0.30	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	742.22700	0.74223	675.74410	0.67574	742.227	19.57	0.37	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	793.23850	0.79324	724.45710	0.72446	793.239	19.69	0.39	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	872.95830	0.87296	800.80670	0.80081	872.958	19.87	0.41	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	590.66550	0.59067	625.69890	0.62570	590.666	22.15	0.34	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	510.86280	0.51086	541.62010	0.54162	510.863	22.58	0.30	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	475.64690	0.47565	504.34090	0.50434	475.647	22.80	0.28	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	470.61350	0.47061	499.00880	0.49901	470.613	22.83	0.28	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	341.81050	0.34181	358.71960	0.35872	341.811	24.01	0.21	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.90630	14.90630	15.04750	15.04750		20.30	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.06400	15.06400	15.20550	15.20550		20.40	0.00	0.00	0	14,956.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	438.68670	0.43869	394.17340	0.39417	438.687	18.83	0.23	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	689.27480	0.68927	634.06100	0.63406	689.275	19.34	0.32	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	729.01440	0.72901	671.85190	0.67185	729.014	19.41	0.33	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	756.19280	0.75619	697.73460	0.69773	756.193	19.46	0.34	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	769.98650	0.76999	710.88740	0.71089	769.986	19.48	0.34	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	929.54380	0.92954	860.70960	0.86071	929.544	19.79	0.39	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	945.51810	0.94552	876.13190	0.87613	945.518	19.83	0.39	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	791.79300	0.79179	832.43690	0.83244	791.793	21.98	0.38	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	730.78620	0.73079	768.80650	0.76881	730.786	22.26	0.36	0.00	0	22,000.00

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	17.13	Call	667.56660	0.66757	702.42070	0.70242	667.567	22.58	0.33	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	659.90600	0.65991	694.36860	0.69437	659.906	22.62	0.33	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	654.23010	0.65423	688.40660	0.68841	654.230	22.65	0.32	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	646.75730	0.64676	680.55680	0.68056	646.757	22.70	0.32	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	514.88350	0.51488	541.74750	0.54175	514.883	23.55	0.26	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.31800	15.31800	15.46180	15.46180		20.78	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.57190	15.57190	15.71800	15.71800		21.02	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	646.85320	0.64685	600.83540	0.60084	646.853	19.52	0.25	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.05010	14.05010	14.18530	14.18530		21.61	0.00	140,501.00	10	450.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.28360	14.28360	14.42050	14.42050		20.10	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.55400	14.55400	14.69360	14.69360		20.28	0.00	0.00	0	55.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.80740	14.80740	14.94860	14.94860		20.26	0.00	0.00	0	0.00
£ / R	On 02/12/2016	Any day expiry			17.72390	17.72390	17.87380	17.87380		21.59	0.00	620,336.50	35	0.00
£ / R	On 15/12/2016	Any day expiry			17.75650	17.75650	17.90050	17.90050		22.68	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.77240	17.77240	17.91660	17.91660		21.75	0.00	62,256,717.20	3,503	45,772.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	5.28400	0.00528	4.91030	0.00491	5.284	24.37	0.02	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	1,047.04320	1.04704	1,186.57840	1.18658	1,047.043	20.78	0.91	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	34.64320	0.03464	29.97840	0.02998	34.643	20.78	0.09	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	91.03300	0.09103	69.06200	0.06906	91.033	20.82	0.20	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	608.55650	0.60856	722.09690	0.72210	608.557	21.07	0.73	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	136.15650	0.13616	105.49690	0.10550	136.156	21.07	0.27	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	349.05650	0.34906	285.53230	0.28553	349.057	21.88	0.50	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	243.46740	0.24347	308.92150	0.30892	243.467	22.43	0.41	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	471.06740	0.47107	392.32150	0.39232	471.067	22.43	0.59	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	21.33350	0.02133	35.13380	0.03513	21.333	24.73	0.05	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,639.74360	3.63974	3,495.89950	3.49590	3,639.744	33.36	0.99	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.40620	0.00041	0.51580	0.00052	0.406	46.44	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			17.95200	17.95200	18.09750	18.09750		20.23	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			18.05920	18.05920	18.20480	18.20480		20.22	0.00	0.00	0	34.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.11000	18.11000	18.25580	18.25580		20.07	0.00	0.00	0	10,144.00
£ / R	On 31/03/2017	Any day expiry			18.18150	18.18150	18.32810	18.32810		19.90	0.00	0.00	0	31.00
£ / R	On 25/04/2017	Any day expiry			18.27920	18.27920	18.42680	18.42680		19.67	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.49480	18.49480	18.64440	18.64440		19.36	0.00	0.00	0	32,004.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.85980	18.85980	19.01090	19.01090		18.90	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.23180	19.23180	19.38320	19.38320		18.69	0.00	0.00	0	5,698.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.12361	0.12361	0.12375	0.12375		29.59	0.00	0.00	0	11,155.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12624	0.12624	0.12638	0.12638		23.63	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12928	0.12928	0.12943	0.12943		22.77	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.13218	0.13218	0.13232	0.13232		22.58	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			14.97040	14.97040	15.03660	15.03660		20.07	0.00	6,467,212.80	432	51,223.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	14.85910		0.01486		16.15540	0.01616	14.859	26.01	0.04	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,937.61630		1.93762	1,872.02810	1.87203	1,937.616		28.00	0.98	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.02490		0.00002	0.05740	0.00006	0.025		45.82	0.00	0.00	0	2,961.00
€ / R	On 23/01/2017	Any day expiry			15.10960		15.10960	15.17560	15.17560			18.85	0.00	0.00	0	349.00
€ / R	On 31/01/2017	Any day expiry			15.13890		15.13890	15.20500	15.20500			19.01	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			15.22610		15.22610	15.29190	15.29190			18.89	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			15.24060		15.24060	15.30640	15.30640			18.81	0.00	0.00	0	26.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.28880		15.28880	15.35450	15.35450			18.82	0.00	14,233,872.80	931	29,347.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	200.85270		0.20085	197.34550	0.19735	200.853		18.12	0.23	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	856.07140		0.85607	910.30090	0.91030	856.071		18.35	0.65	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	357.19730		0.35720	386.29610	0.38630	357.197		19.87	0.35	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	147.94990		0.14795	161.93220	0.16193	147.950		21.64	0.17	0.00	0	1,000.00
€ / R	On 31/03/2017	Any day expiry			15.35680		15.35680	15.42240	15.42240			18.88	0.00	0.00	0	2.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.65540		15.65540	15.72180	15.72180			18.90	0.00	313,108.00	20	77,642.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.00440		16.00440	16.07200	16.07200			18.99	0.00	0.00	0	19.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.35720		16.35720	16.42400	16.42400			19.17	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.28175		100.28175	100.41431	100.41431				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			97.47400		97.47400	97.60629	97.60629				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			96.34731		96.34731	96.47580	96.47580				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			98.50537		98.50537	98.62726	98.62726				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			102.19558		102.19558	102.31067	102.31067				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06871		100.06871	100.06871	100.06871				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00819		100.00819	100.00973	100.00973				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.64340		99.64340	99.64797	99.64797				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.71372		99.71372	99.71904	99.71904				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.02929		100.02929	100.04174	100.04174				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.05090		100.05090	100.06337	100.06337				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.38806		99.38806	99.40346	99.40346				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.11612		99.11612	99.13392	99.13392				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.24915		99.24915	99.27046	99.27046				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.81000		99.81000	99.85000	99.85000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.84727		98.84727	98.89168	98.89168				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.26685		98.26685	98.31885	98.31885				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.65633		97.65633	97.71797	97.71797				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			98.01970		98.01970	98.09002	98.09002				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			100.33354		100.33354	100.40572	100.40572				0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future			509.14500		509.14500	508.37400	508.37400				0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future			519.03200		519.03200	518.24500	518.24500				0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			529.42600		529.42600	528.64100	528.64100				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
AL7T	On 02/02/2017	Index Future	586.19000		586.19000		584.38900	584.38900			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	597.57300		597.57300		595.73700	595.73700			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	609.54000		609.54000		607.68700	607.68700			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	531.45000		531.45000		529.57000	529.57000			0.00	69,088,500.00	13	746.00
ALBI	On 04/05/2017	Index Future	541.77000		541.77000		539.85400	539.85400			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	552.61900		552.61900		550.68200	550.68200			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.46210		10.46210		10.46040	10.46040		15.58	0.00	12,136,036.00	1,160	12,157.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.61490		10.61490		10.61310	10.61310		15.00	0.00	0.00	0	10,587.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.79280		10.79280		10.79120	10.79120		15.18	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.95930		10.95930		10.95850	10.95850		15.50	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.13100		11.13100		11.12780	11.12780		15.79	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.58250		10.58250		10.59470	10.59470		17.55	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.76960		10.76960		10.78190	10.78190		16.88	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.98490		10.98490		10.99790	10.99790		16.93	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	11.18730		11.18730		11.20030	11.20030		16.78	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	372.39670		372.39670		294.56600	294.56600			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	13.91820		13.91820		13.96690	13.96690		19.55	0.00	0.00	0	1,718.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.23330		14.23330		14.28130	14.28130		19.32	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.59620		14.59620		14.64560	14.64560		19.74	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.94320		14.94320		14.99260	14.99260		20.03	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.03680		2.03680		2.05440	2.05440		19.21	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.05350		2.05350		2.07170	2.07170		18.25	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.07650		2.07650		2.09570	2.09570		18.40	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.10080		2.10080		2.11840	2.11840		18.85	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.01280		2.01280		2.02170	2.02170		18.02	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.05580		2.05580		2.06490	2.06490		17.50	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.10560		2.10560		2.11470	2.11470		17.99	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

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
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.71332	78.29968		10.76553	77.97619				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.79850	76.02637		10.85247	75.69661				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.87749	77.54929		10.93285	77.21548				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	10.84475	82.31191		10.89688	81.94397				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.92971	79.64761		10.98361	79.27260				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	11.00749	81.24333		11.06277	80.86355				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	529.34400	529.34400		527.46500	527.46500				0.00	0.00	0	487.00
GOVI	On 04/05/2017	GOVI	539.62300	539.62300		537.70800	537.70800				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	550.42900	550.42900		548.49300	548.49300				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.81170	1.81170		1.82910	1.82910			20.11	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.84260	1.84260		1.86050	1.86050			19.78	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.87760	1.87760		1.89610	1.89610			19.56	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.91000	1.91000		1.92900	1.92900			19.74	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	127.97377	127.97377		128.17890	128.17890				0.00	0.00	0	3,278.00
I2025	On 04/05/2017	Bond Future	130.46667	130.46667		130.67580	130.67580				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	131.75364	131.75364		131.97135	131.97135				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	107.21882	107.21882		107.22921	107.22921				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	108.26754	108.26754		108.27809	108.27809				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	110.44206	110.44206		110.45642	110.45642				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	133.38708	133.38708		133.40049	133.40049				0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	135.98535	135.98535		135.99904	135.99904				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	137.21659	137.21659		137.23506	137.23506				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	132.48574	132.48574		133.05734	133.05734				0.00	0.00	0	18,408.00

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 04/05/2017	Bond Future	133.53734		133.53734		134.12027	134.12027			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	136.21964		136.21964		136.81854	136.81854			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	141.88518		141.88518		141.89944	141.89944			0.00	0.00	0	24,942.00
I2050	On 04/05/2017	Bond Future	144.64902		144.64902		144.66339	144.66339			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	145.89142		145.89142		145.91094	145.91094			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	249.84800		249.84800		249.97500	249.97500			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future	254.71500		254.71500		254.84400	254.84400			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	259.83000		259.83000		259.97100	259.97100			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	677.73700		677.73700		677.97300	677.97300			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	690.89900		690.89900		691.14000	691.14000			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	704.49900		704.49900		704.74500	704.74500			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	0.13760		0.13760		0.13890	0.13890			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13690		0.13690		0.13900	0.13900			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13700		0.13700		0.13910	0.13910			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13780		0.13780		0.13920	0.13920			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	9.99450		9.99450		9.99530	9.99530		16.99	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.13410		10.13410		10.13480	10.13480		16.54	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	10.29500		10.29500		10.29590	10.29590		16.74	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	10.44570		10.44570		10.44650	10.44650		16.95	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.30200		1.30200		1.31520	1.31520			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.31680		1.31680		1.33220	1.33220			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.33360		1.33360		1.34740	1.34740			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.34910		1.34910		1.36480	1.36480			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			1.26490		1.26490		1.26300	1.26300			0.00	0.00	0	1,411.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.26790		1.26790		1.26600	1.26600			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.27080		1.27080		1.26890	1.26890			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.27370		1.27370		1.27170	1.27170			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.06550		1.06550		1.06000	1.06000			0.00	0.00	0	52.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.07040		1.07040		1.06480	1.06480			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07570		1.07570		1.07000	1.07000			0.00	7,121,134.00	6,620	31,922.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.08080		1.08080		1.07520	1.07520			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			9.07771		110.50559		9.12972	110.15153		9.29	0.00	8,287,919.25	75	115,675.00
R186	On 02/02/2017	Bond Future	8.00	Call	57.45000		0.05745		48.14000	0.04814	57.450	8.98	0.04	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	249.34000		0.24934		214.72000	0.21472	249.340	9.09	0.12	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	306.18000		0.30618		264.85000	0.26485	306.180	9.11	0.15	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	522.37000		0.52237		457.55000	0.45755	522.370	9.16	0.22	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	553.79000		0.55379		485.77000	0.48577	553.790	9.17	0.23	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,501.14000		2.50114	2,740.38000	2.74038	2,501.140	9.25	0.62	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,371.83000		2.37183	2,604.75000	2.60475	2,371.830	9.26	0.61	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	2,165.59000		2.16559	2,387.75000	2.38775	2,165.590	9.27	0.57	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,897.70000		1.89770	2,104.39000	2.10439	1,897.700	9.30	0.53	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,622.70000		1.62270	1,811.44000	1.81144	1,622.700	9.35	0.48	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	842.73000		0.84273	966.57000	0.96657	842.730	9.52	0.30	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	661.17000		0.66117	765.75000	0.76575	661.170	9.58	0.25	0.00	0.00	0	13,550.00
R186	On 04/05/2017	Bond Future			9.12763		112.65157		9.18180	112.29064		9.06	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.16911		109.60261		9.22497	109.23821		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			296.80961		296.80961		296.83870	296.83870			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			302.59131		302.59131		302.62088	302.62088			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			301.76481		301.76481		301.80504	301.80504			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			246.33140		246.33140		246.35562	246.35562			0.00	246,331.40	1	36,620.00
R202	On 04/05/2017	Bond Future			251.12998		251.12998		251.15452	251.15452			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			252.50642		252.50642		252.53996	252.53996			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			8.79246		98.60037		8.82944	98.43481		6.64	0.00	133,110,499.50	1,350	19,260.00
R2023	On 04/05/2017	Bond Future			8.84029		96.58250		8.87928	96.41367		6.64	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
R2023	On 03/08/2017	Bond Future		8.87699	98.51697		8.91737	98.34811		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
R203	On 02/02/2017	Bond Future		7.80765	103.54617		7.87345	103.50817		0.62	0.00	0.00	0	27,039.00
R203	On 04/05/2017	Bond Future		7.65046	101.38372		7.76163	101.34495		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		9.47344	89.27556		9.53036	88.88892			0.00	0.00	0	32,061.00
R2030	On 04/05/2017	Bond Future		9.52803	91.00949		9.58690	90.61535			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.57740	88.82529		9.63787	88.42633			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		9.61035	92.18825		9.66212	91.81293		12.70	0.00	0.00	0	18,016.00
R2032	On 04/05/2017	Bond Future		9.66398	89.81930		9.71746	89.43658		13.02	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.71085	91.61854		9.76562	91.23130		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		9.75765	96.48515		9.80434	96.11591			0.00	0.00	0	6,557.00
R2035	On 04/05/2017	Bond Future		9.81104	93.85531		9.85919	93.47889			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.85854	95.73525		9.90779	95.35448			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		9.79912	88.86338		9.85081	88.45563		14.83	0.00	0.00	0	45,471.00
R2037	On 04/05/2017	Bond Future		9.85471	90.58934		9.90800	90.17359		14.57	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.90594	88.14633		9.96050	87.72531		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		8.00885	101.02466		8.06432	100.93012		1.94	0.00	3,131,764.46	31	30,194.00
R204	On 04/05/2017	Bond Future		8.03636	102.98653		8.10106	102.89014		1.77	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		8.02117	101.00707		8.09568	100.91221		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		9.82859	92.66916		9.88027	92.23193		15.48	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.88339	94.46902		9.93663	94.02337		15.21	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.93393	91.85324		9.98843	91.40181		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		9.83216	89.98499		9.88379	89.54363		16.18	0.00	0.00	0	20,651.00
R2044	On 04/05/2017	Bond Future		9.88485	91.73274		9.93801	91.28282		15.90	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.93336	89.18740		9.98775	88.73155		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

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 02/02/2017	Bond Future			9.80826		93.61850		9.85992	93.16619		15.99	0.00	70,401,112.00	752	68,610.00
R2048	On 04/05/2017	Bond Future			9.85608		90.99643		9.90924	90.53527		16.49	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.89853		92.81909		9.95285	92.35186		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			8.30434		97.75419		8.35289	97.63208		3.17	0.00	0.00	0	85,410.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,592.04000		1.59204	1,488.72000	1.48872	1,592.040		3.29	0.88	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.35660		99.65263		8.41019	99.52815		3.00	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.38801		98.00442		8.44612	97.88081		2.89	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	727.58000		0.72758	677.29000	0.67729	727.580		2.88	0.43	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			8.49487		96.40804		8.54270	96.25003		4.54	0.00	0.00	0	33,544.00
R208	On 04/05/2017	Bond Future			8.54171		94.87719		8.59310	94.71608		4.50	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.57313		96.77761		8.62742	96.61655		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			9.69132		72.50938		9.74291	72.16870		14.74	0.00	90,636,725.00	1,250	65,165.00
R209	On 04/05/2017	Bond Future			9.73959		70.76647		9.79266	70.41923		15.20	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.78177		72.18408		9.83598	71.83228		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			187.49742		187.49742		187.51580	187.51580			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			188.83194		188.83194		188.85055	188.85055			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			192.62456		192.62456		192.65013	192.65013			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			146.58447		146.58447		146.56364	146.56364			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			149.44000		149.44000		149.41872	149.41872			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
R212	On 03/08/2017	Bond Future	150.40970		150.40970		150.39304	150.39304			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	9.49923		83.91266		9.55099	83.57144		12.44	0.00	41,956,330.00	500	50,655.00
R213	On 04/05/2017	Bond Future	9.54743		81.99010		9.60083	81.64228		12.77	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.58925		83.63232		9.64393	83.28031		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	9.75704		72.85755		9.80864	72.50236		15.47	0.00	36,428,775.00	500	36,737.00
R214	On 04/05/2017	Bond Future	9.80318		70.97404		9.85622	70.61195		15.94	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.84391		72.39570		9.89807	72.02877		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	23,557.03000	23,557.03000		23,707.57000	23,707.57000				0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	23,954.69000	23,954.69000		24,107.15000	24,107.15000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.88580	9.88580		9.91740	9.91740			16.91	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.05110	10.05110		10.08240	10.08240			16.31	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	10.24180	10.24180		10.27590	10.27590			16.54	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	3.97910	3.97910		4.03460	4.03460			17.78	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.96050	3.96050		4.01780	4.01780			16.99	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.93080	3.93080		3.98690	3.98690			16.95	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.42170	1.42170		1.42240	1.42240				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.37720	1.37720		1.38540	1.38540				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.32110	1.32110		1.31950	1.31950				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.27050	1.27050		1.26860	1.26860				0.00	0.00	0	0.00
Total for Derivatives :												1,254,470,499.54	66,618	4 680 944.00
Grand Total:												1,254,470,499.54	66,618	4 680 944.00