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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/12/2016

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 06/12/2016	Any day expiry	13.62850	13.62850		13.80650	13.80650		24.40	0.00	204,427,500.00	15,000	0.00	
\$ / R	On 09/12/2016	Any day expiry	13.63090	13.63090		13.80910	13.80910		20.78	0.00	0.00	0	0.00	
\$ / R	On 09/12/2016	Any day expiry	14.11	Put	495.42880	0.49543	350.25720	0.35026	495.429	29.10	0.90	0.00	0	30,000.00
\$ / R	On 09/12/2016	Any day expiry	14.15	Call	14.17890	0.01418	42.90540	0.04291	14.179	29.75	0.09	0.00	0	70.00
\$ / R	On 09/12/2016	Any day expiry	14.15	Put	533.27890	0.53328	383.80540	0.38381	533.279	29.75	0.92	0.00	0	70.00
\$ / R	On 12/12/2016	Any day expiry			13.63830	13.63830	13.81670	13.81670		18.28	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	1,114.71410	1.11471	939.67380	0.93967	1,114.714	28.57	0.98	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			13.64080	13.64080	13.81920	13.81920		18.59	0.00	0.00	0	353.00
\$ / R	On 14/12/2016	Any day expiry			13.64330	13.64330	13.82180	13.82180		18.69	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			13.64580	13.64580	13.82460	13.82460		21.95	0.00	0.00	0	1,777.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.65700	13.65700	13.83590	13.83590		20.38	0.00	663,115,635.00	48,555	382,973.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	0.99330	0.00099	0.70700	0.00071	0.993	29.63	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	8.27000	0.00827	7.25390	0.00725	8.270	23.85	0.03	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	11.18760	0.01119	9.53440	0.00953	11.188	22.01	0.05	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	21.56970	0.02157	15.28910	0.01529	21.570	19.76	0.09	0.00	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	54.40140	0.05440	29.15220	0.02915	54.401	19.97	0.19	0.00	0	725.00

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	13.34	Call	400.57640	0.40058		544.65570	0.54466	400.576	20.09	0.74	0.00	0	2,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.34	Put	83.57640	0.08358		48.75570	0.04876	83.576	20.09	0.26	0.00	0	7,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.35	Put	86.43150	0.08643		50.74080	0.05074	86.431	20.09	0.27	0.00	0	4,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.40	Put	101.74880	0.10175		61.55520	0.06156	101.749	20.14	0.30	0.00	0	3,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.48	Put	129.99880	0.13000		82.11270	0.08211	129.999	20.22	0.36	0.00	0	9,347.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.50	Put	137.80350	0.13780		87.90970	0.08791	137.804	20.24	0.37	6,982,309.26	1,370	36,016.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Call	190.88310	0.19088		297.23130	0.29723	190.883	20.56	0.48	0.00	0	500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Put	233.88310	0.23388		161.33130	0.16133	233.883	20.56	0.52	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.75	Put	263.57130	0.26357		184.19260	0.18419	263.571	20.73	0.56	0.00	0	12,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.77	Put	275.94690	0.27595		193.84410	0.19384	275.947	20.80	0.58	0.00	0	19,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.85	Put	328.16840	0.32817		235.30520	0.23531	328.168	21.08	0.63	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.90	Put	362.89610	0.36290		263.84730	0.26385	362.896	21.25	0.66	0.00	0	250.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Call	93.71800	0.09372		161.80660	0.16181	93.718	21.60	0.28	0.00	0	23,025.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Put	436.71800	0.43672		325.90660	0.32591	436.718	21.60	0.72	0.00	0	88,710.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.05	Call	82.60720	0.08261		145.17880	0.14518	82.607	21.77	0.25	0.00	0	300.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.08	Call	76.51460	0.07651		135.90570	0.13591	76.515	21.87	0.24	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.09	Call	74.57420	0.07457		132.92750	0.13293	74.574	21.91	0.23	0.00	0	1,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.10	Put	515.67800	0.51568		394.10490	0.39410	515.678	21.94	0.77	0.00	0	2,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.12	Put	532.01540	0.53202		408.42440	0.40842	532.015	22.01	0.78	0.00	0	800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.14	Put	548.51900	0.54852		422.95760	0.42296	548.519	22.08	0.79	0.00	0	10,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.15	Put	556.83220	0.55683		430.30210	0.43030	556.832	22.12	0.80	0.00	0	150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.18	Call	59.00410	0.05900		108.54170	0.10854	59.004	22.22	0.19	0.00	0	4,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Call	55.97210	0.05597		103.68150	0.10368	55.972	22.29	0.18	0.00	0	500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Put	598.97210	0.59897		467.78150	0.46778	598.972	22.29	0.82	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Call	49.00740	0.04901		92.35730	0.09236	49.007	22.46	0.16	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Put	642.00740	0.64201		506.45730	0.50646	642.007	22.46	0.84	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.30	Put	685.84980	0.68585		546.24090	0.54624	685.850	22.63	0.85	0.00	0	3,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.34	Call	38.45070	0.03845		74.70940	0.07471	38.451	22.77	0.13	0.00	0	1,400.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.40	Call	33.45290	0.03345		64.69540	0.06470	33.453	23.14	0.12	0.00	0	26,120.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.45	Put	822.94640	0.82295		671.40390	0.67140	822.946	23.48	0.89	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Call	26.84140	0.02684		50.69650	0.05070	26.841	23.81	0.10	0.00	0	1,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Put	869.84140	0.86984		714.79650	0.71480	869.841	23.81	0.90	0.00	0	32,849.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.51	Put	879.26450	0.87926		723.56330	0.72356	879.264	23.88	0.91	0.00	0	1,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.60	Call	21.65090	0.02165		39.96670	0.03997	21.651	24.49	0.08	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.63	Put	993.32130	0.99332		831.41770	0.83142	993.321	24.69	0.93	0.00	0	5,700.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.66	Put	1,022.08340	1.02208		858.94560	0.85895	1,022.083	24.89	0.93	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.69	Call	17.93040	0.01793		32.53910	0.03254	17.930	25.09	0.06	0.00	0	7,150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	1,060.56410	1.06056		895.90530	0.89591	1,060.564	25.16	0.94	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	1,157.33430	1.15733		989.43240	0.98943	1,157.334	25.83	0.95	0.00	0	56,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.82	Call	13.77370	0.01377		24.20890	0.02421	13.774	25.96	0.05	0.00	0	8,756.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	12.72710	0.01273		22.11360	0.02211	12.727	26.23	0.05	0.00	0	800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	9.72850	0.00973		16.14830	0.01615	9.729	27.17	0.04	0.00	0	88,249.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	1,352.72850	1.35273		1,180.24830	1.18025	1,352.729	27.17	0.96	0.00	0	29,368.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.10	Call	7.96110	0.00796		12.93650	0.01294	7.961	27.77	0.03	0.00	0	1,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,549.54960	1.54955	1,374.49260	1.37449	1,549.550	28.36	0.98	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,559.42490	1.55942	1,384.26910	1.38427	1,559.425	28.42	0.98	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	4.50630	0.00451	7.01070	0.00701	4.506	29.55	0.02	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,747.50630	1.74751	1,571.11070	1.57111	1,747.506	29.55	0.98	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	3.90420	0.00390	6.05050	0.00605	3.904	30.03	0.01	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,846.76880	1.84677	1,669.93490	1.66993	1,846.769	30.15	0.99	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,916.33660	1.91634	1,739.24750	1.73925	1,916.337	30.57	0.99	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	2,025.77030	2.02577	1,848.34950	1.84835	2,025.770	31.22	0.99	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,145.27860	2.14528	1,967.57320	1.96757	2,145.279	31.94	0.99	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	2.10530	0.00211	3.20040	0.00320	2.105	32.24	0.01	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	1.67360	0.00167	2.52370	0.00252	1.674	33.13	0.01	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,344.67360	2.34467	2,166.62370	2.16662	2,344.674	33.13	0.99	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	1.42500	0.00143	2.13610	0.00214	1.425	33.79	0.01	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	1.08050	0.00108	1.60230	0.00160	1.080	34.98	0.00	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,873.88580	2.87389	2,695.29450	2.69529	2,873.886	36.58	1.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	0.87560	0.00088	1.16440	0.00116	0.876	36.75	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	3,033.81090	3.03381	2,855.14150	2.85514	3,033.811	37.90	1.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	0.77890	0.00078	1.00080	0.00100	0.779	38.56	0.00	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	0.73030	0.00073	0.93930	0.00094	0.730	39.72	0.00	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	0.71490	0.00071	0.91990	0.00092	0.715	40.13	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	0.70320	0.00070	0.90520	0.00091	0.703	40.46	0.00	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	0.61550	0.00062	0.79590	0.00080	0.615	43.67	0.00	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	0.59750	0.00060	0.77380	0.00077	0.598	44.58	0.00	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	0.57550	0.00058	0.74700	0.00075	0.575	45.90	0.00	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	0.57180	0.00057	0.74260	0.00074	0.572	46.15	0.00	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	0.32220	0.00032	0.70590	0.00071	0.322	46.64	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	0.28090	0.00028	0.62160	0.00062	0.281	46.64	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	0.25620	0.00026	0.57080	0.00057	0.256	46.64	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	0.24470	0.00024	0.54700	0.00055	0.245	46.64	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.03890	0.00004	0.09910	0.00010	0.039	46.64	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.03110	0.00003	0.08060	0.00008	0.031	46.64	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.02960	0.00003	0.07690	0.00008	0.030	46.64	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.02030	0.00002	0.05420	0.00005	0.020	46.64	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.01580	0.00002	0.04290	0.00004	0.016	46.64	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.00430	0.00000	0.01290	0.00001	0.004	46.64	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.00370	0.00000	0.01110	0.00001	0.004	46.64	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.00260	0.00000	0.00790	0.00001	0.003	46.64	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.00180	0.00000	0.00570	0.00001	0.002	46.64	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.00150	0.00000	0.00470	0.00000	0.002	46.64	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.00100	0.00000	0.00330	0.00000	0.001	46.64	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.00080	0.00000	0.00280	0.00000	0.001	46.64	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.00020	0.00000	0.00070	0.00000	0.000	46.64	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00010	0.00000	0.00030	0.00000	0.000	46.64	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00010	0.00000	0.00020	0.00000	0.000	46.64	0.00	0.00	0	69,895.00

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 21/12/2016	Any day expiry			13.66260	13.66260		13.84150	13.84150		20.22	0.00	0.00	0	720.00
\$ / R	13.50	Put	On 21/12/2016	Any day expiry	146.73660	0.14674	99.08670	0.09909	146.737	19.89	0.38	0.00	0	20,000.00			
\$ / R	14.30	Call	On 21/12/2016	Any day expiry	52.69770	0.05270	94.84300	0.09484	52.698	22.44	0.16	0.00	0	20,000.00			
\$ / R	15.00	Call	On 21/12/2016	Any day expiry	10.95960	0.01096	18.62420	0.01862	10.960	25.75	0.04	0.00	0	20,000.00			
\$ / R			On 28/12/2016	Any day expiry	13.68230	13.68230	13.86130	13.86130		19.08	0.00	0.00	0	2,649.00			
\$ / R			On 29/12/2016	Any day expiry	13.68510	13.68510	13.86420	13.86420		19.18	0.00	0.00	0	0.00			
\$ / R			On 04/01/2017	Any day expiry	13.70190	13.70190	13.88110	13.88110		18.67	0.00	0.00	0	2,000.00			
\$ / R			On 11/01/2017	Any day expiry	13.72120	13.72120	13.90070	13.90070		18.77	0.00	0.00	0	50.00			
\$ / R			On 13/01/2017	Any day expiry	13.72660	13.72660	13.90620	13.90620		18.89	0.00	0.00	0	0.00			
\$ / R	13.95	Put	On 13/01/2017	Any day expiry	471.91670	0.47192	378.42450	0.37842	471.917	19.59	0.59	0.00	0	2,000.00			
\$ / R	16.17	Call	On 13/01/2017	Any day expiry	8.32300	0.00832	13.16450	0.01316	8.323	24.55	0.02	0.00	0	2,000.00			
\$ / R			On 17/01/2017	Any day expiry	13.73720	13.73720	13.91710	13.91710		18.78	0.00	0.00	0	2,600.00			
\$ / R			On 18/01/2017	Any day expiry	13.73990	13.73990	13.91980	13.91980		18.84	0.00	0.00	0	0.00			
\$ / R	14.28	Call	On 18/01/2017	Any day expiry	178.56910	0.17857	242.58560	0.24259	178.569	20.37	0.30	0.00	0	5,000.00			
\$ / R			On 20/01/2017	Any day expiry	13.74520	13.74520	13.92530	13.92530		19.06	0.00	0.00	0	184.00			
\$ / R			On 23/01/2017	Any day expiry	13.75320	13.75320	13.93350	13.93350		18.95	0.00	0.00	0	70.00			
\$ / R			On 25/01/2017	Any day expiry	13.75850	13.75850	13.93890	13.93890		19.05	0.00	0.00	0	0.00			
\$ / R	14.10	Put	On 25/01/2017	Any day expiry	602.63840	0.60264	500.00520	0.50001	602.638	19.91	0.62	0.00	0	1,000.00			
\$ / R	15.89	Call	On 25/01/2017	Any day expiry	25.42990	0.02543	41.61640	0.04162	25.430	23.37	0.05	0.00	0	1,000.00			
\$ / R			On 27/01/2017	Any day expiry	13.76380	13.76380	13.94440	13.94440		19.13	0.00	0.00	0	0.00			
\$ / R	13.80	Put	On 27/01/2017	Any day expiry	417.69900	0.41770	339.23250	0.33923	417.699	19.25	0.50	0.00	0	1,000.00			
\$ / R	14.41	Call	On 27/01/2017	Any day expiry	189.57960	0.18958	249.50190	0.24950	189.580	20.71	0.29	0.00	0	1,000.00			
\$ / R			On 31/01/2017	Any day expiry	13.77440	13.77440	13.95530	13.95530		19.17	0.00	0.00	0	2,339.00			
\$ / R	14.15	Put	On 31/01/2017	Any day expiry	649.51680	0.64952	544.66760	0.54467	649.517	20.00	0.62	0.00	0	210.00			
\$ / R	15.07	Call	On 31/01/2017	Any day expiry	97.00980	0.09701	130.77520	0.13078	97.010	22.14	0.16	0.00	0	210.00			
\$ / R			On 17/02/2017	Any day expiry	13.81990	13.81990	14.00140	14.00140		19.32	0.00	0.00	0	0.00			
\$ / R	14.32	Put	On 17/02/2017	Any day expiry	799.53680	0.79954	688.18360	0.68818	799.537	20.37	0.63	0.00	0	1,500.00			
\$ / R	15.03	Call	On 17/02/2017	Any day expiry	152.46700	0.15247	193.37030	0.19337	152.467	21.86	0.21	0.00	0	1,500.00			
\$ / R			On 27/02/2017	Any day expiry	13.84680	13.84680	14.02830	14.02830		19.31	0.00	0.00	0	5,745.00			
\$ / R			On 28/02/2017	Any day expiry	13.84950	13.84950	14.03100	14.03100		19.33	0.00	0.00	0	365.00			
\$ / R			On 01/03/2017	Any day expiry	13.85210	13.85210	14.03370	14.03370		19.35	0.00	0.00	0	0.00			
\$ / R			On 13/03/2017	Foreign Exchange Future	13.88420	13.88420	14.06620	14.06620		19.41	0.00	166,665,936.80	12,004	252,374.00			
\$ / R	12.20	Put	On 13/03/2017	Foreign Exchange Future	54.03630	0.05404	42.84950	0.04285	54.036	18.87	0.08	0.00	0	250.00			
\$ / R	12.50	Put	On 13/03/2017	Foreign Exchange Future	82.88430	0.08288	66.65730	0.06666	82.884	18.29	0.12	0.00	0	1,500.00			
\$ / R	13.00	Put	On 13/03/2017	Foreign Exchange Future	185.22080	0.18522	147.34290	0.14734	185.221	18.46	0.23	0.00	0	102,452.00			
\$ / R	13.25	Put	On 13/03/2017	Foreign Exchange Future	261.88840	0.26189	212.11560	0.21212	261.888	18.59	0.30	0.00	0	100.00			
\$ / R	13.50	Put	On 13/03/2017	Foreign Exchange Future	361.91080	0.36191	297.66000	0.29766	361.911	18.90	0.37	0.00	0	2,000.00			
\$ / R	13.70	Call	On 13/03/2017	Foreign Exchange Future	640.15370	0.64015	747.83940	0.74784	640.154	19.15	0.57	0.00	0	1,603.00			
\$ / R	14.00	Put	On 13/03/2017	Foreign Exchange Future	621.09890	0.62110	530.42190	0.53042	621.099	19.58	0.51	0.00	0	11,320.00			
\$ / R	14.10	Put	On 13/03/2017	Foreign Exchange Future	682.85420	0.68285	586.59500	0.58660	682.854	19.76	0.54	0.00	0	46,000.00			
\$ / R	14.30	Call	On 13/03/2017	Foreign Exchange Future	398.39160	0.39839	474.84990	0.47485	398.392	20.12	0.41	0.00	0	200.00			
\$ / R	14.30	Put	On 13/03/2017	Foreign Exchange Future	814.19160	0.81419	708.64990	0.70865	814.192	20.12	0.59	0.00	0	30,000.00			
\$ / R	14.40	Call	On 13/03/2017	Foreign Exchange Future	367.71120	0.36771	439.78300	0.43978	367.711	20.30	0.38	39,118,112.15	7,300	7,300.00			
\$ / R	14.40	Put	On 13/03/2017	Foreign Exchange Future	883.51120	0.88351	773.58300	0.77358	883.511	20.30	0.62	0.00	0	45,132.00			

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	14.44	Call	356.07700	0.35608		426.44780	0.42645	356.077	20.37	0.37	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	911.87700	0.91188		800.24780	0.80025	911.877	20.37	0.63	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	339.28370	0.33928		407.15720	0.40716	339.284	20.48	0.36	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,066.55990	1.06656		946.30790	0.94631	1,066.560	20.75	0.67	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	227.69310	0.22769		277.08500	0.27709	227.693	21.43	0.26	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	210.37470	0.21037		0.00000	0.00000	210.375	21.62	0.24	49,532,608.24	14,600	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,535.69550	1.53570		1,396.45900	1.39646	1,535.695	21.87	0.78	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,646.93120	1.64693		1,504.72480	1.50472	1,646.931	22.10	0.80	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	155.14170	0.15514		192.57090	0.19257	155.142	22.30	0.19	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,945.50530	1.94551		1,795.98130	1.79598	1,945.505	22.65	0.84	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,981.36900	1.98137		1,831.01510	1.83102	1,981.369	22.72	0.84	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	119.62010	0.11962		150.06150	0.15006	119.620	22.81	0.15	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	101.84600	0.10185		128.59570	0.12860	101.846	23.14	0.13	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	85.49210	0.08549		108.70790	0.10871	85.492	23.49	0.11	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	68.65270	0.06865		88.06580	0.08807	68.653	23.94	0.09	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,922.42160	2.92242		2,757.03030	2.75703	2,922.422	24.34	0.92	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	46.78130	0.04678		62.14160	0.06214	46.781	24.73	0.06	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	37.12210	0.03712		51.82930	0.05183	37.122	25.22	0.05	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	14.70400	0.01470		26.81070	0.02681	14.704	26.37	0.02	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	14.54750	0.01455		26.55750	0.02656	14.548	26.37	0.02	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	7.89880	0.00790		15.45730	0.01546	7.899	26.37	0.01	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	5.15550	0.00516		10.59220	0.01059	5.155	26.37	0.01	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.45090	0.00045		1.22500	0.00123	0.451	26.37	0.00	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			13.93210	13.93210		14.11510	14.11510		19.44	0.00	0.00	0	1,561.00
\$ / R	On 11/04/2017	Any day expiry			13.96130	13.96130		14.14500	14.14500		19.47	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.96400	13.96400		14.14780	14.14780		19.47	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	632.24830	0.63225		548.93500	0.54894	632.248	19.47	0.47	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	86.12190	0.08612		104.18040	0.10418	86.122	24.42	0.10	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.96660	13.96660		14.15050	14.15050		19.56	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			13.98790	13.98790		14.17220	14.17220		19.53	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.99850	13.99850		14.18310	14.18310		19.49	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	565.39790	0.56540		488.96860	0.48897	565.398	19.23	0.43	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	733.37990	0.73338		644.20130	0.64420	733.380	19.64	0.50	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	344.28500	0.34428		403.98270	0.40398	344.285	21.20	0.31	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	125.18590	0.12519		152.89490	0.15289	125.186	23.54	0.13	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.14480	14.14480		14.33260	14.33260		19.56	0.00	2,333,892.00	165	180,978.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	632.24870	0.63225		558.45720	0.55846	632.249	19.13	0.41	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	653.13660	0.65314		577.90690	0.57791	653.137	19.18	0.42	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	785.59690	0.78560		701.90950	0.70191	785.597	19.51	0.46	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	826.52170	0.82652		740.37150	0.74037	826.522	19.60	0.48	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	856.39900	0.85640		768.46020	0.76846	856.399	19.67	0.49	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	917.61420	0.91761		826.14220	0.82614	917.614	19.81	0.51	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	670.77750	0.67078		761.25410	0.76125	670.778	20.05	0.46	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,293.61600	1.29362		1,183.53790	1.18354	1,293.616	20.59	0.60	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	424.81660	0.42482		487.73650	0.48774	424.817	21.38	0.32	0.00	0	5,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,759.57710	1.75958		1,632.21730	1.63222	1,759.577	21.53	0.69	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	350.59880	0.35060		406.52420	0.40652	350.599	21.90	0.27	0.00	0	2,280.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,985.79880	1.98580		1,853.92420	1.85392	1,985.799	21.90	0.73	0.00	0	3,155.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	338.28330	0.33828		392.70400	0.39270	338.283	21.98	0.27	0.00	0	3,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	336.55990	0.33656		390.77190	0.39077	336.560	22.00	0.26	0.00	0	30,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	313.43320	0.31343		364.76440	0.36476	313.433	22.17	0.25	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	297.97350	0.29797		347.34630	0.34735	297.973	22.30	0.24	0.00	0	1,400.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	274.95160	0.27495		321.34170	0.32134	274.952	22.50	0.22	0.00	0	2,850.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	218.01750	0.21802		256.69100	0.25669	218.018	23.09	0.18	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	127.64250	0.12764		151.10120	0.15110	127.643	25.64	0.11	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	101.76100	0.10176		128.89520	0.12890	101.761	26.12	0.09	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	52.91920	0.05292		69.40840	0.06941	52.919	26.12	0.05	0.00	0	3,155.00	
\$ / R	On 12/07/2017	Any day expiry			14.20640	14.20640		14.39510	14.39510		19.59	0.00	0.00	0	0.00	
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	713.11930	0.71312		636.46260	0.63646	713.119	19.26	0.42	0.00	0	1,000.00	
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	166.92190	0.16692		192.16390	0.19216	166.922	25.04	0.13	0.00	0	1,000.00	
\$ / R	On 21/07/2017	Any day expiry			14.23050	14.23050		14.41960	14.41960		19.64	0.00	0.00	0	70.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			14.38850	14.38850		14.55020	14.55020		19.65	0.00	0.00	0	4,450.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	275.37740	0.27538		244.10840	0.24411	275.377	17.92	0.20	0.00	0	2,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	355.65800	0.35566		319.14210	0.31914	355.658	18.26	0.24	0.00	0	10,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	498.00320	0.49800		454.78310	0.45478	498.003	18.53	0.30	0.00	0	500.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	648.24290	0.64824		594.53440	0.59453	648.243	18.80	0.36	0.00	0	2,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	653.12090	0.65312		598.85560	0.59886	653.121	18.82	0.36	0.00	0	960.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	897.52360	0.89752		830.32640	0.83033	897.524	19.41	0.44	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	955.60470	0.95560		885.94140	0.88594	955.605	19.54	0.45	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,045.50690	1.04551		972.54940	0.97255	1,045.507	19.73	0.48	0.00	0	150.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	451.78890	0.45179		502.20350	0.50220	451.789	22.11	0.28	0.00	0	960.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	388.74130	0.38874		433.79470	0.43379	388.741	22.57	0.25	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	361.16150	0.36116		403.78030	0.40378	361.162	22.80	0.23	0.00	0	650.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	357.23140	0.35723		399.49760	0.39950	357.231	22.84	0.23	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	266.00460	0.26600		297.06640	0.29707	266.005	24.31	0.18	0.00	0	10,000.00	
\$ / R	On 23/10/2017	Any day expiry			14.48260	14.48260		14.55060	14.55060		19.70	0.00	0.00	0	334.00	
\$ / R	On 18/12/2017	Foreign Exchange Future			14.63360	14.63360		14.58890	14.58890		19.83	0.00	0.00	0	14,956.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	526.42940	0.52643		546.79700	0.54680	526.429	18.47	0.28	0.00	0	52,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	814.59320	0.81459		836.32800	0.83633	814.593	19.03	0.37	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	861.78960	0.86179		884.35510	0.88436	861.790	19.14	0.39	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	893.97940	0.89398		917.09300	0.91709	893.979	19.21	0.39	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	910.28810	0.91029		933.67150	0.93367	910.288	19.25	0.40	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,092.83030	1.09283		1,119.05040	1.11905	1,092.830	19.65	0.44	0.00	0	2,055.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,110.72400	1.11072		1,137.20620	1.13721	1,110.724	19.68	0.45	0.00	0	22,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	631.84130	0.63184		621.10870	0.62111	631.841	21.97	0.33	0.00	0	52,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	581.91950	0.58192		572.92750	0.57293	581.919	22.26	0.31	0.00	0	22,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	530.53810	0.53054		523.37550	0.52338	530.538	22.61	0.28	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	524.33420	0.52433		517.39590	0.51740	524.334	22.65	0.28	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	519.74210		0.51974		512.96520	0.51297	519.742	22.68	0.28	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	513.69910		0.51370		507.14170	0.50714	513.699	22.73	0.28	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	416.22360		0.41622		416.33270	0.41633	416.224	23.82	0.23	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.88230		14.88230		14.90250	14.90250		20.37	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.13090		15.13090		15.21600	15.21600		20.68	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	748.73460		0.74873		725.88290	0.72588	748.735	19.31	0.29	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.65700		13.65700		13.83590	13.83590		20.38	0.00	0.00	0	446.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.88420		13.88420		14.06620	14.06620		19.41	0.00	5,553,680.00	400	491.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.14480		14.14480		14.33260	14.33260		19.56	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.38850		14.38850		14.55020	14.55020		19.65	0.00	0.00	0	0.00
£ / R	On 15/12/2016	Any day expiry			17.36970		17.36970		17.58680	17.58680		23.79	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.38520		17.38520		17.60240	17.60240		22.15	0.00	904,030.40	52	33,263.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	9.24380		0.00924		7.58260	0.00758	9.244	25.34	0.03	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	691.50610		0.69151		881.27490	0.88127	691.506	21.16	0.83	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	66.30610		0.06631		38.87490	0.03887	66.306	21.16	0.17	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	172.89900		0.17290		112.66440	0.11266	172.899	21.73	0.35	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	331.78930		0.33179		470.11300	0.47011	331.789	22.00	0.56	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	246.58930		0.24659		167.71300	0.16771	246.589	22.00	0.44	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	102.03500		0.10204		162.46560	0.16247	102.035	24.01	0.23	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	716.83500		0.71683		560.06560	0.56007	716.835	24.01	0.77	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	6.19980		0.00620		9.67100	0.00967	6.200	27.56	0.02	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,025.67250		4.02567		3,808.79150	3.80879	4,025.673	38.58	1.00	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.03040		0.00003		0.10470	0.00010	0.030	47.52	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			17.55920		17.55920		17.78040	17.78040		20.14	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			17.66480		17.66480		17.88670	17.88670		20.11	0.00	0.00	0	34.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.71420		17.71420		17.93700	17.93700		20.01	0.00	1,417,136.00	80	22,570.00
£ / R	On 31/03/2017	Any day expiry			17.78390		17.78390		18.00830	18.00830		19.89	0.00	0.00	0	89.00
£ / R	On 25/04/2017	Any day expiry			17.87930		17.87930		18.10570	18.10570		19.60	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.08870		18.08870		18.31940	18.31940		19.31	0.00	36,177.40	2	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.44320		18.44320		18.64090	18.64090		18.83	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.80190		18.80190		18.73580	18.73580		18.60	0.00	0.00	0	5,698.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.11990		0.11990		0.12097	0.12097		30.04	0.00	0.00	0	11,155.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12244		0.12244		0.12355	0.12355		25.58	0.00	13,346.18	109	109.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12537		0.12537		0.12653	0.12653		24.52	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12816		0.12816		0.12909	0.12909		24.25	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			14.66630		14.66630		14.85500	14.85500		17.68	0.00	982,642.10	67	51,179.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	3.28740		0.00329		5.69040	0.00569	3.287	27.57	0.01	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	2,235.42200		2.23542		2,047.76820	2.04777	2,235.422	29.92	0.99	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.00010		0.00000		0.00060	0.00000	0.000	42.38	0.00	0.00	0	2,961.00
€ / R	On 23/01/2017	Any day expiry			14.80170		14.80170		14.99300	14.99300		17.56	0.00	0.00	0	349.00

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 25/01/2017	Any day expiry			14.80870		14.80870		14.81340	14.81340		17.66	0.00	992,497.80	67	67.00
€ / R	On 31/01/2017	Any day expiry			14.82990		14.82990		15.02200	15.02200		17.70	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.91550		14.91550		15.10860	15.10860		17.98	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.92990		14.92990		15.12300	15.12300		17.94	0.00	0.00	0	26.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.97680		14.97680		15.17070	15.17070		18.00	0.00	1,902,053.60	127	29,385.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	256.64490	0.25664		216.02230	0.21602		256.645	17.53	0.29	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	640.48970	0.64049		768.48270	0.76848		640.490	17.89	0.57	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	240.04820	0.24005		305.18570	0.30519		240.048	19.55	0.27	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	88.59160	0.08859		120.15050	0.12015		88.592	21.21	0.12	0.00	0	1,000.00
€ / R	On 31/03/2017	Any day expiry			15.04270		15.04270		15.23810	15.23810		18.15	0.00	0.00	0	7.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.33270		15.33270		15.53460	15.53460		18.18	0.00	0.00	0	77,742.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.67140		15.67140		15.84680	15.84680		18.31	0.00	0.00	0	19.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.01320		16.01320		15.96480	15.96480		18.51	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.50458		99.50458		99.72326	99.72326			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.66419		96.66419		96.89447	96.89447			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.50860		95.50860		95.75084	95.75084			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.65457		97.65457		97.90421	97.90421			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			101.34541		101.34541		101.59636	101.59636			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			100.00769		100.00769		100.00899	100.00899			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63530		99.63530		99.64147	99.64147			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.68944		99.68944		99.70310	99.70310			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.98664		99.98664		100.00726	100.00726			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.00838		100.00838		100.02927	100.02927			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.32414		99.32414		99.35279	99.35279			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.03006		99.03006		99.06670	99.06670			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.13918		99.13918		99.18342	99.18342			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.68000		99.68000		99.73000	99.73000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.46955		98.46955		98.58655	98.58655			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.86174		97.86174		97.98423	97.98423			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.22234		97.22234		97.34984	97.34984			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.55739		97.55739		97.69102	97.69102			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.84777		99.84777		99.98867	99.98867			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future			511.04000		511.04000		510.36300	510.36300			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future			520.94900		520.94900		520.26100	520.26100			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			531.38000		531.38000		530.68200	530.68200			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future			590.19000		590.19000		588.75100	588.75100			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future			601.63400		601.63400		600.17100	600.17100			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 03/08/2017	Index Future	613.68000		613.68000		612.19200	612.19200			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	535.71700		535.71700		534.14500	534.14500			0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future	546.10400		546.10400		544.50500	544.50500			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	557.03900		557.03900		555.41100	555.41100			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.17830		10.17830		10.30840	10.30840		13.71	0.00	519,093.30	51	11,286.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.32730		10.32730		10.45950	10.45950		14.21	0.00	0.00	0	9,495.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.49890		10.49890		10.63520	10.63520		14.36	0.00	0.00	0	100.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.66120		10.66120		10.77750	10.77750		14.93	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.82530		10.82530		10.78810	10.78810		15.31	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.27330		10.27330		10.42730	10.42730		15.55	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.45510		10.45510		10.61190	10.61190		16.33	0.00	0.00	0	160.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.66330		10.66330		10.82440	10.82440		16.36	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.85860		10.85860		11.00010	11.00010		16.33	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	631.07960		631.07960		497.01640	497.01640			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	13.53230		13.53230		13.72950	13.72950		17.33	0.00	0.00	0	1,718.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.83630		13.83630		14.03940	14.03940		18.45	0.00	1,674,192.30	121	121.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.18520		14.18520		14.39710	14.39710		19.05	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.51890		14.51890		14.70730	14.70730		19.33	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	1.98240		1.98240		2.00780	2.00780		17.35	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.99610		1.99610		2.02150	2.02150		17.59	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.01830		2.01830		2.04340	2.04340		17.65	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.03990		2.03990		2.06110	2.06110		18.29	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	1.97240		1.97240		1.99750	1.99750		16.25	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.01460		2.01460		2.04020	2.04020		16.93	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.06300		2.06300		2.08980	2.08980		17.33	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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	10.59381		79.04812		10.64083	78.75232			0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.67530		76.78740		10.72383	76.48624			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.75018		78.32556		10.80023	78.01894			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	10.73563		83.09168		10.77235	82.82782			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.81719		80.44045		10.85508	80.17195			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.89128		82.05213		10.93032	81.77883			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	533.59400		533.59400		532.01700	532.01700			0.00	0.00	0	487.00
GOVI	On 04/05/2017	GOVI	543.94000		543.94000		542.33600	542.33600			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	554.83100		554.83100		553.19900	553.19900			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.76100		1.76100		1.78420	1.78420		18.06	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.79130		1.79130		1.81470	1.81470		19.10	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.82510		1.82510		1.84910	1.84910		18.83	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.85650		1.85650		1.87710	1.87710		19.14	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	127.18189		127.18189		127.57621	127.57621			0.00	15,516,190.58	122	3,156.00
I2025	On 04/05/2017	Bond Future	129.65613		129.65613		130.05885	130.05885			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.92686		130.92686		131.33852	131.33852			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	106.45993		106.45993		107.20726	107.20726			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	107.49110		107.49110		108.25363	108.25363			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	109.65008		109.65008		110.42858	110.42858			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	131.56808		131.56808		133.37209	133.37209			0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	134.12786		134.12786		135.96761	135.96761			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	135.32147		135.32147		137.19925	137.19925			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	132.45891		132.45891		132.47163	132.47163			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	133.50671		133.50671		133.52035	133.52035			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	136.18826		136.18826		136.20311	136.20311			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 02/02/2017	Bond Future		140.85954	140.85954		141.86960	141.86960			0.00	0.00	0	24,942.00
I2050	On 04/05/2017	Bond Future		143.60008	143.60008		144.63030	144.63030			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		144.82124	144.82124		145.87359	145.87359			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		248.74600	248.74600		249.58200	249.58200			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future		253.58500	253.58500		254.43800	254.43800			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		258.67700	258.67700		259.54900	259.54900			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		675.23000	675.23000		677.15000	677.15000			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		688.33900	688.33900		690.29800	690.29800			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		701.88900	701.88900		703.88600	703.88600			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		0.13380	0.13380		0.13550	0.13550			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.13310	0.13310		0.13560	0.13560			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.13290	0.13290		0.13470	0.13470			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.13270	0.13270		0.13420	0.13420			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		9.72270	9.72270		9.81360	9.81360		15.21	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.85920	9.85920		9.95150	9.95150		15.90	0.00	571,833.60	58	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		10.01470	10.01470		10.11040	10.11040		16.08	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		10.16050	10.16050		10.23700	10.23700		16.43	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.28890	1.28890		1.29540	1.29540			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.30360	1.30360		1.31010	1.31010			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.32040	1.32040		1.32720	1.32720			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.33550	1.33550		1.33980	1.33980			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future		1.27300	1.27300		1.27220	1.27220			0.00	1,793,657.00	1,409	2.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future		1.27590	1.27590		1.27520	1.27520			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 19/06/2017	Foreign Exchange Future			1.27880		1.27880		1.27820	1.27820			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.28180		1.28180		1.28110	1.28110			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.07390		1.07390		1.07370	1.07370			0.00	161,085.00	150	52.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.07870		1.07870		1.07850	1.07850			0.00	0.00	0	40.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.08400		1.08400		1.08390	1.08390			0.00	7,121,880.00	6,570	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.08920		1.08920		1.08910	1.08910			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.96372		111.28705		9.00538	111.00058		9.29	0.00	55,977,386.15	503	114,111.00
R186	On 02/02/2017	Bond Future	8.00	Call	77.95000		0.07795		68.28000	0.06828	77.950	8.98	0.05	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	328.52000		0.32852		293.46000	0.29346	328.520	9.09	0.16	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	401.04000		0.40104		359.42000	0.35942	401.040	9.11	0.18	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	672.16000		0.67216		608.08000	0.60808	672.160	9.16	0.27	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	711.05000		0.71105		643.97000	0.64397	711.050	9.17	0.29	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,985.77000		1.98577		2,162.50000	2.16250	1,985.770	9.25	0.56	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,871.05000		1.87105		2,042.20000	2.04220	1,871.050	9.26	0.54	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,689.63000		1.68963		1,851.36000	1.85136	1,689.630	9.27	0.50	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,457.16000		1.45716		1,605.61000	1.60561	1,457.160	9.30	0.46	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,222.91000		1.22291		1,356.27000	1.35627	1,222.910	9.35	0.40	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	587.72000		0.58772		669.32000	0.66932	587.720	9.52	0.23	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	448.23000		0.44823		515.36000	0.51536	448.230	9.58	0.19	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			9.00934		113.44536		9.05263	113.15396		9.06	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.04588		110.41234		9.09086	110.11584		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			296.13087		296.13087		296.15886	296.15886			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			301.89171		301.89171		301.92203	301.92203			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			301.05119		301.05119		301.08413	301.08413			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			245.62872		245.62872		246.30461	246.30461			0.00	0.00	0	36,620.00
R202	On 04/05/2017	Bond Future			250.40740		250.40740		251.09770	251.09770			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			251.76963		251.76963		252.47547	252.47547			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			8.69811		99.02441		8.72986	98.88145		6.64	0.00	0.00	0	19,260.00
R2023	On 04/05/2017	Bond Future			8.74141		97.01231		8.77475	96.86712		6.64	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.77256		98.95540		8.80760	98.80801		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		7.72410	103.59445		7.72487	103.59401		0.62	0.00	18,336,217.65	177	27,039.00
R203	On 04/05/2017	Bond Future		7.51681	101.43037		7.51649	101.43049		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		9.36499	90.01874		9.40138	89.76841			0.00	1,440,299.84	16	32,061.00
R2030	On 04/05/2017	Bond Future		9.41621	91.76487		9.45377	91.51015			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.46168	89.59575		9.50044	89.33666			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		9.50703	92.94423		9.53831	92.71438		12.70	0.00	0.00	0	18,016.00
R2032	On 04/05/2017	Bond Future		9.55762	90.58762		9.58985	90.35379		13.02	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.60105	92.40228		9.63423	92.16440		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		9.62875	97.51641		9.68048	97.10044			0.00	0.00	0	6,944.00
R2035	On 04/05/2017	Bond Future		9.67844	94.90423		9.73171	94.48066			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.72180	96.80521		9.77664	96.37383			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		9.68065	89.80916		9.72718	89.43581		14.83	0.00	10,328,053.40	115	45,256.00
R2037	On 04/05/2017	Bond Future		9.73292	91.55117		9.78080	91.17109		14.57	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.78037	89.12746		9.82965	88.74038		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		7.92083	101.17492		7.94322	101.13667		1.94	0.00	0.00	0	30,194.00
R204	On 04/05/2017	Bond Future		7.93545	103.13710		7.96117	103.09870		1.77	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.90070	101.16071		7.93084	101.12224		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		9.71017	93.68401		9.75668	93.28325		15.48	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.76168	95.50126		9.80952	95.09327		15.21	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.80850	92.90619		9.85771	92.49074		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		9.71383	91.01078		9.76029	90.60564		16.18	0.00	0.00	0	20,651.00
R2044	On 04/05/2017	Bond Future		9.76331	92.77617		9.81108	92.36359		15.90	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.80821	90.25171		9.85731	89.83157		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		9.68987	94.67058		9.73636	94.25484		15.99	0.00	0.00	0	68,598.00
R2048	On 04/05/2017	Bond Future		9.73458	92.06657		9.78233	91.64330		16.49	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 03/08/2017	Bond Future		9.77356	93.91080		9.82259	93.47966		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		8.19196	98.03758		8.23504	97.92882		3.17	0.00	2,156,826.76	22	85,432.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,839.30000	1.83930	1,741.64000	1.74164	1,839.300	3.29	0.92	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.23362	99.93905		8.28093	99.82874		3.00	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		8.25102	98.29661		8.30340	98.18476		2.89	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	853.56000	0.85356	802.63000	0.80263	853.560	2.88	0.48	0.00	0	51.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future		8.38400	96.77555		8.42649	96.63450		4.54	0.00	13,838,903.65	143	33,468.00
R208	On 04/05/2017	Bond Future		8.42338	95.24944		8.46885	95.10619		4.50	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future		8.44557	97.15736		8.49435	97.01192		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		9.57308	73.29976		9.61951	72.98780		14.74	0.00	238,224,220.00	3,250	66,790.00
R209	On 04/05/2017	Bond Future		9.61823	71.57045		9.66592	71.25286		15.20	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future		9.65699	73.00412		9.70594	72.68070		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		186.91048	186.91048		187.47706	187.47706			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future		188.22879	188.22879		188.80742	188.80742			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future		192.00943	192.00943		192.60094	192.60094			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		146.41342	146.41342		146.42750	146.42750			0.00	20,790,705.64	142	3,238.00
R212	On 04/05/2017	Bond Future		149.26194	149.26194		149.27710	149.27710			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future		150.22807	150.22807		150.24459	150.24459			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	9.39085		84.63372		9.42722	84.39075		12.44	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future	9.43593		82.72316		9.47338	82.47591		12.77	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.47419		84.38010		9.51274	84.12849		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	9.63876		73.68307		9.68521	73.35698		15.47	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.68190		71.81373		9.72956	71.48179		15.94	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.71929		73.25219		9.76818	72.91413		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	22,980.66000	22,980.66000		23,266.83000	23,266.83000				0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	23,359.90000	23,359.90000		23,651.40000	23,651.40000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.62580	9.62580		9.72900	9.72900			14.83	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.78760	9.78760		9.89210	9.89210			15.68	0.00	0.00	0	36.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.97270	9.97270		10.08130	10.08130			15.75	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	3.94190	3.94190		3.90640	3.90640			16.21	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.92890	3.92890		3.88980	3.88980			16.66	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.90210	3.90210		3.86120	3.86120			16.61	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.38120	1.38120		1.40030	1.40030				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33740	1.33740		1.36400	1.36400				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.28290	1.28290		1.30200	1.30200				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.23270	1.23270		1.24920	1.24920				0.00	0.00	0	0.00

Total for Derivatives : **1,532,428,101.80** **112,747** **4,682,077.00**

Grand Total: **1,532,428,101.80** **112,747** **4,682,077.00**