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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/12/2016

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 09/12/2016	Any day expiry	13.52240	13.52240		13.63090	13.63090		22.45	0.00	0.00	0	0.00
\$ / R	On 09/12/2016	Any day expiry	14.11	Put	597.12630	0.59713	495.42880	0.49543	597.126	36.76	0.94	0	30,000.00
\$ / R	On 09/12/2016	Any day expiry	14.15	Call	8.44460	0.00844	14.17890	0.01418	8.445	37.70	0.05	0	70.00
\$ / R	On 09/12/2016	Any day expiry	14.15	Put	636.04460	0.63604	533.27890	0.53328	636.045	37.70	0.95	0	70.00
\$ / R	On 12/12/2016	Any day expiry			13.52720	13.52720	13.63830	13.63830		19.16	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	1,226.15960	1.22616	1,114.71410	1.11471	1,226.160	34.63	0.98	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			13.52970	13.52970	13.64080	13.64080		19.57	0.00	0	353.00
\$ / R	On 14/12/2016	Any day expiry			13.53220	13.53220	13.64330	13.64330		19.69	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			13.53470	13.53470	13.64580	13.64580		22.69	0.00	18	1,777.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.54470	13.54470	13.65700	13.65700		20.61	0.00	111,414	387,038.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	1.06500	0.00107	0.99330	0.00099	1.065	29.51	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	8.20730	0.00821	8.27000	0.00827	8.207	22.73	0.04	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	11.36190	0.01136	11.18760	0.01119	11.362	20.77	0.05	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	29.90130	0.02990	21.56970	0.02157	29.901	19.78	0.12	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	73.90000	0.07390	54.40140	0.05440	73.900	20.11	0.25	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	316.31380	0.31631	400.57640	0.40058	316.314	20.29	0.67	0	2,800.00

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	Put	111.61380	0.11161		83.57640	0.08358	111.614	20.29	0.33	0.00	0	7,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.35	Put	115.24800	0.11525		86.43150	0.08643	115.248	20.31	0.34	0.00	0	4,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.40	Put	134.59790	0.13460		101.74880	0.10175	134.598	20.38	0.38	0.00	0	3,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.48	Put	169.68830	0.16969		129.99880	0.13000	169.688	20.50	0.44	0.00	0	9,347.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.50	Put	179.26050	0.17926		137.80350	0.13780	179.260	20.53	0.46	0.00	0	36,016.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Call	138.91300	0.13891		190.88310	0.19088	138.913	21.05	0.39	0.00	0	500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Put	294.21300	0.29421		233.88310	0.23388	294.213	21.05	0.61	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.75	Put	327.68420	0.32768		263.57130	0.26357	327.684	21.19	0.65	0.00	0	12,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.77	Put	341.53810	0.34154		275.94690	0.27595	341.538	21.25	0.66	0.00	0	19,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.85	Put	399.44510	0.39945		328.16840	0.32817	399.445	21.49	0.71	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.90	Put	437.52230	0.43752		362.89610	0.36290	437.522	21.63	0.74	0.00	0	250.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Call	62.21930	0.06222		93.71800	0.09372	62.219	21.93	0.21	0.00	0	23,025.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Put	517.51930	0.51752		436.71800	0.43672	517.519	21.93	0.79	0.00	0	88,710.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.05	Call	53.92340	0.05392		82.60720	0.08261	53.923	22.07	0.19	0.00	0	300.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.08	Call	49.43180	0.04943		76.51460	0.07651	49.432	22.16	0.17	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.09	Call	48.01030	0.04801		74.57420	0.07457	48.010	22.19	0.17	0.00	0	1,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.10	Put	601.92610	0.60193		515.67800	0.51568	601.926	22.22	0.84	0.00	0	2,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.12	Put	619.26360	0.61926		532.01540	0.53202	619.264	22.28	0.84	0.00	0	800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.14	Put	636.73940	0.63674		548.51900	0.54852	636.739	22.34	0.85	0.00	0	10,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.15	Put	645.52740	0.64553		556.83220	0.55683	645.527	22.37	0.85	0.00	0	150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.18	Call	36.78080	0.03678		59.00410	0.05900	36.781	22.46	0.13	0.00	0	4,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Call	34.63490	0.03463		55.97210	0.05597	34.635	22.51	0.13	0.00	0	500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Put	689.93490	0.68993		598.97210	0.59897	689.935	22.51	0.87	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Call	29.76180	0.02976		49.00740	0.04901	29.762	22.66	0.11	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Put	735.06180	0.73506		642.00740	0.64201	735.062	22.66	0.89	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.30	Put	781.90040	0.78190		685.84980	0.68585	781.900	23.06	0.90	0.00	0	3,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.34	Call	24.35760	0.02436		38.45070	0.03845	24.358	23.38	0.09	0.00	0	1,400.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.40	Call	21.39460	0.02139		33.45290	0.03345	21.395	23.86	0.08	0.00	0	26,120.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.45	Put	924.54640	0.92455		822.94640	0.82295	924.546	24.25	0.93	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Call	17.35030	0.01735		26.84140	0.02684	17.350	24.65	0.07	0.00	0	1,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Put	972.65030	0.97265		869.84140	0.86984	972.650	24.65	0.93	0.00	0	32,849.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.51	Put	982.29830	0.98230		879.26450	0.87926	982.298	24.73	0.93	0.00	0	1,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.60	Call	14.18890	0.01419		21.65090	0.02165	14.189	25.45	0.05	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.63	Put	1,098.68020	1.09868		993.32130	0.99332	1,098.680	25.69	0.95	0.00	0	5,700.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.66	Put	1,127.92710	1.12793		1,022.08340	1.02208	1,127.927	25.93	0.95	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.69	Call	11.92520	0.01193		17.93040	0.01793	11.925	26.17	0.05	0.00	0	7,150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	1,167.00220	1.16700		1,060.56410	1.06056	1,167.002	26.25	0.96	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	1,265.03250	1.26503		1,157.33430	1.15733	1,265.033	27.05	0.96	0.00	0	56,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.82	Call	9.38980	0.00939		13.77370	0.01377	9.390	27.21	0.04	0.00	0	8,756.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	8.74860	0.00875		12.72710	0.01273	8.749	27.53	0.03	0.00	0	800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	6.66460	0.00666		9.72850	0.00973	6.665	28.49	0.03	0.00	0	88,249.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	1,461.96460	1.46196		1,352.72850	1.35273	1,461.965	28.49	0.97	0.00	0	29,368.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.10	Call	5.47540	0.00548		7.96110	0.00796	5.475	29.13	0.02	0.00	0	1,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	1,659.82580	1.65983		1,549.54960	1.54955	1,659.826	29.76	0.98	0.00	0	6,985.00

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	15.21	Put	1,669.74200	1.66974	1,559.42490	1.55942	1,669.742	29.83	0.98	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	3.14900	0.00315	4.50630	0.00451	3.149	31.04	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,858.44900	1.85845	1,747.50630	1.74751	1,858.449	31.04	0.99	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	2.74210	0.00274	3.90420	0.00390	2.742	31.56	0.01	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,957.95050	1.95795	1,846.76880	1.84677	1,957.950	31.68	0.99	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	2,027.65760	2.02766	1,916.33660	1.91634	2,027.658	32.13	0.99	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	2,137.27280	2.13727	2,025.77030	2.02577	2,137.273	32.83	0.99	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,256.93720	2.25694	2,145.27860	2.14528	2,256.937	33.60	0.99	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	1.51850	0.00152	2.10530	0.00211	1.518	33.92	0.01	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	1.22160	0.00122	1.67360	0.00167	1.222	34.88	0.00	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,456.52160	2.45652	2,344.67360	2.34467	2,456.522	34.88	1.00	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	1.04960	0.00105	1.42500	0.00143	1.050	35.58	0.00	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	0.80090	0.00080	1.08050	0.00108	0.801	36.83	0.00	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,985.89190	2.98589	2,873.88580	2.87389	2,985.892	38.10	1.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	0.57650	0.00058	0.87560	0.00088	0.576	38.21	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	3,145.78160	3.14578	3,033.81090	3.03381	3,145.782	39.02	1.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	0.43620	0.00044	0.77890	0.00078	0.436	39.48	0.00	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	0.36910	0.00037	0.73030	0.00073	0.369	40.29	0.00	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	0.34840	0.00035	0.71490	0.00071	0.348	40.58	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	0.33300	0.00033	0.70320	0.00070	0.333	40.81	0.00	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	0.22090	0.00022	0.61550	0.00062	0.221	43.06	0.00	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	0.19880	0.00020	0.59750	0.00060	0.199	43.69	0.00	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	0.15470	0.00015	0.57550	0.00058	0.155	44.27	0.00	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	0.14280	0.00014	0.57180	0.00057	0.143	44.27	0.00	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	0.06170	0.00006	0.32220	0.00032	0.062	44.27	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	0.05220	0.00005	0.28090	0.00028	0.052	44.27	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	0.04680	0.00005	0.25620	0.00026	0.047	44.27	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	0.04420	0.00004	0.24470	0.00024	0.044	44.27	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.00480	0.00000	0.03890	0.00004	0.005	44.27	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.00370	0.00000	0.03110	0.00003	0.004	44.27	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.00340	0.00000	0.02960	0.00003	0.003	44.27	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.00220	0.00000	0.02030	0.00002	0.002	44.27	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.00160	0.00000	0.01580	0.00002	0.002	44.27	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.00030	0.00000	0.00430	0.00000	0.000	44.27	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.00030	0.00000	0.00370	0.00000	0.000	44.27	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.00020	0.00000	0.00260	0.00000	0.000	44.27	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.00010	0.00000	0.00180	0.00000	0.000	44.27	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.00010	0.00000	0.00150	0.00000	0.000	44.27	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.00010	0.00000	0.00100	0.00000	0.000	44.27	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.00000	0.00000	0.00080	0.00000	0.000	44.27	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.00000	0.00000	0.00020	0.00000	0.000	44.27	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00000	0.00000	0.00010	0.00000	0.000	44.27	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00000	0.00000	0.00010	0.00000	0.000	44.27	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.55030	13.55030	13.66260	13.66260		20.34	0.00	0.00	0	720.00

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	13.50	Put	189.44660	0.18945	146.73660	0.14674	189.447	20.22	0.45	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	34.40950	0.03441	52.69770	0.05270	34.409	22.79	0.12	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	9.05330	0.00905	10.95960	0.01096	9.053	27.65	0.03	0.00	0	20,000.00
\$ / R	On 28/12/2016	Any day expiry			13.57000	13.57000	13.68230	13.68230		19.09	0.00	0.00	0	2,649.00
\$ / R	On 29/12/2016	Any day expiry			13.57280	13.57280	13.68510	13.68510		19.04	0.00	0.00	0	0.00
\$ / R	On 04/01/2017	Any day expiry			13.58960	13.58960	13.70190	13.70190		18.49	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			13.60880	13.60880	13.72120	13.72120		18.73	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			13.61400	13.61400	13.72660	13.72660		18.86	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	540.29240	0.54029	471.91670	0.47192	540.292	19.81	0.64	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	5.92840	0.00593	8.32300	0.00832	5.928	24.72	0.02	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			13.62440	13.62440	13.73720	13.73720		18.74	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			13.62700	13.62700	13.73990	13.73990		18.81	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	146.06110	0.14606	178.56910	0.17857	146.061	20.57	0.26	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			13.63220	13.63220	13.74520	13.74520		19.01	0.00	0.00	0	184.00
\$ / R	On 23/01/2017	Any day expiry			13.64000	13.64000	13.75320	13.75320		18.90	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			13.64520	13.64520	13.75850	13.75850		19.00	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	674.82480	0.67482	602.63840	0.60264	674.825	20.11	0.66	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	18.92530	0.01893	25.42990	0.02543	18.925	23.36	0.04	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			13.65040	13.65040	13.76380	13.76380		19.08	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	477.10740	0.47711	417.69900	0.41770	477.107	19.44	0.55	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	158.30200	0.15830	189.57960	0.18958	158.302	20.90	0.26	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			13.66080	13.66080	13.77440	13.77440		19.03	0.00	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	722.33170	0.72233	649.51680	0.64952	722.332	20.19	0.66	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	78.95690	0.07896	97.00980	0.09701	78.957	22.25	0.14	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			13.70510	13.70510	13.81990	13.81990		19.25	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	874.96700	0.87497	799.53680	0.79954	874.967	20.53	0.67	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	130.32710	0.13033	152.46700	0.15247	130.327	22.04	0.19	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			13.73120	13.73120	13.84680	13.84680		19.23	0.00	0.00	0	5,745.00
\$ / R	On 28/02/2017	Any day expiry			13.73390	13.73390	13.84950	13.84950		19.26	0.00	0.00	0	365.00
\$ / R	On 01/03/2017	Any day expiry			13.73650	13.73650	13.85210	13.85210		19.28	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.76810	13.76810	13.88420	13.88420		19.24	0.00	1,084,141,498.30	78,743	297,636.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	59.20600	0.05921	54.03630	0.05404	59.206	18.51	0.09	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	94.42000	0.09442	82.88430	0.08288	94.420	18.14	0.14	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	208.24620	0.20825	185.22080	0.18522	208.246	18.33	0.26	0.00	0	102,452.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	240.26240	0.24026	0.00000	0.00000	240.262	18.41	0.28	37,780,050.24	9,600	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	295.80530	0.29581	261.88840	0.26189	295.805	18.60	0.33	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	404.34480	0.40434	361.91080	0.36191	404.345	18.92	0.40	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	597.02790	0.59703	0.00000	0.00000	597.028	19.11	0.55	18,509,420.16	2,400	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	573.42840	0.57343	640.15370	0.64015	573.428	19.18	0.54	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	683.15470	0.68315	621.09890	0.62110	683.155	19.71	0.55	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	748.21310	0.74821	682.85420	0.68285	748.213	19.89	0.57	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	353.89910	0.35390	398.39160	0.39839	353.899	20.27	0.38	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	885.79910	0.88580	814.19160	0.81419	885.799	20.27	0.62	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	326.14590	0.32615	367.71120	0.36771	326.146	20.45	0.35	0.00	0	7,300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	958.04590	0.95805	883.51120	0.88351	958.046	20.45	0.65	3,212,086.44	348	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	315.64410	0.31564	356.07700	0.35608	315.644	20.53	0.34	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	987.54410	0.98754	911.87700	0.91188	987.544	20.53	0.66	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	300.65270	0.30065	339.28370	0.33928	300.653	20.64	0.33	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,148.18210	1.14818	1,066.55990	1.06656	1,148.182	20.94	0.70	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	207.40130	0.20740	0.00000	0.00000	207.401	21.55	0.24	10,149,465.60	3,000	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	200.85540	0.20086	227.69310	0.22769	200.855	21.63	0.24	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	185.42440	0.18542	210.37470	0.21037	185.424	21.82	0.22	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,628.60720	1.62861	1,535.69550	1.53570	1,628.607	22.06	0.80	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,741.54740	1.74155	1,646.93120	1.64693	1,741.547	22.27	0.82	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	135.49920	0.13550	155.14170	0.15514	135.499	22.47	0.17	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,044.96490	2.04496	1,945.50530	1.94551	2,044.965	22.83	0.86	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,081.32360	2.08132	1,981.36900	1.98137	2,081.324	22.90	0.86	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	104.19320	0.10419	119.62010	0.11962	104.193	22.99	0.13	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	88.59870	0.08860	101.84600	0.10185	88.599	23.32	0.12	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	74.29190	0.07429	85.49210	0.08549	74.292	23.69	0.10	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	59.60560	0.05961	68.65270	0.06865	59.606	24.15	0.08	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,029.64020	3.02964	2,922.42160	2.92242	3,029.640	24.41	0.93	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	38.26300	0.03826	46.78130	0.04678	38.263	24.66	0.05	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	29.12640	0.02913	37.12210	0.03712	29.126	24.98	0.04	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	9.56130	0.00956	14.70400	0.01470	9.561	25.59	0.02	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	9.45120	0.00945	14.54750	0.01455	9.451	25.59	0.02	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	4.88100	0.00488	7.89880	0.00790	4.881	25.59	0.01	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	3.07600	0.00308	5.15550	0.00516	3.076	25.59	0.01	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.22010	0.00022	0.45090	0.00045	0.220	25.59	0.00	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			13.81590	13.81590	13.93210	13.93210		19.36	0.00	0.00	0	1,561.00
\$ / R	On 11/04/2017	Any day expiry			13.84520	13.84520	13.96130	13.96130		19.39	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.84790	13.84790	13.96400	13.96400		19.38	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	688.92270	0.68892	632.24830	0.63225	688.923	19.55	0.50	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	77.00460	0.07700	86.12190	0.08612	77.005	24.64	0.09	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.85050	13.85050	13.96660	13.96660		19.40	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			13.87180	13.87180	13.98790	13.98790		19.37	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.88250	13.88250	13.99850	13.99850		19.70	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	615.15600	0.61516	565.39790	0.56540	615.156	19.25	0.46	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	792.36170	0.79236	733.37990	0.73338	792.362	19.70	0.53	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	310.70390	0.31070	344.28500	0.34428	310.704	21.32	0.29	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	110.90090	0.11090	125.18590	0.12519	110.901	23.63	0.12	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.02830	14.02830	14.14480	14.14480		19.47	0.00	8,136,414.00	580	183,315.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	680.63730	0.68064	632.24870	0.63225	680.637	19.16	0.43	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	702.49830	0.70250	653.13660	0.65314	702.498	19.22	0.44	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	840.87010	0.84087	785.59690	0.78560	840.870	19.55	0.49	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	883.55580	0.88356	826.52170	0.82652	883.556	19.65	0.50	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	914.62930	0.91463	856.39900	0.85640	914.629	19.72	0.51	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	978.19790	0.97820	917.61420	0.91761	978.198	19.87	0.53	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	618.74010		0.61874		670.77750	0.67078	618.740	20.11	0.44	9,299,380.50	1,500	2,500.00
\$ / R On 19/06/2017 Foreign Exchange Future	14.89	Put	1,366.80200		1.36680		1,293.61600	1.29362	1,366.802	20.69	0.63	0.00	0	1,297.00
\$ / R On 19/06/2017 Foreign Exchange Future	15.40	Call	390.37110		0.39037		424.81660	0.42482	390.371	21.48	0.30	0.00	0	5,000.00
\$ / R On 19/06/2017 Foreign Exchange Future	15.50	Put	1,842.60960		1.84261		1,759.57710	1.75958	1,842.610	21.62	0.71	0.00	0	150.00
\$ / R On 19/06/2017 Foreign Exchange Future	15.78	Call	320.42790		0.32043		350.59880	0.35060	320.428	21.97	0.26	0.00	0	2,280.00
\$ / R On 19/06/2017 Foreign Exchange Future	15.78	Put	2,072.12790		2.07213		1,985.79880	1.98580	2,072.128	21.97	0.74	0.00	0	3,155.00
\$ / R On 19/06/2017 Foreign Exchange Future	15.85	Call	308.99440		0.30899		338.28330	0.33828	308.994	22.06	0.25	0.00	0	3,000.00
\$ / R On 19/06/2017 Foreign Exchange Future	15.86	Call	307.39830		0.30740		336.55990	0.33656	307.398	22.07	0.25	0.00	0	30,000.00
\$ / R On 19/06/2017 Foreign Exchange Future	16.00	Call	285.95270		0.28595		313.43320	0.31343	285.953	22.25	0.23	19,702,562.40	6,000	5,000.00
\$ / R On 19/06/2017 Foreign Exchange Future	16.10	Call	271.63720		0.27164		297.97350	0.29797	271.637	22.37	0.22	0.00	0	1,400.00
\$ / R On 19/06/2017 Foreign Exchange Future	16.26	Call	250.34410		0.25034		274.95160	0.27495	250.344	22.57	0.21	0.00	0	2,850.00
\$ / R On 19/06/2017 Foreign Exchange Future	16.73	Call	197.83150		0.19783		218.01750	0.21802	197.832	23.16	0.17	0.00	0	2,000.00
\$ / R On 19/06/2017 Foreign Exchange Future	18.15	Call	117.23220		0.11723		127.64250	0.12764	117.232	25.80	0.10	0.00	0	1,297.00
\$ / R On 19/06/2017 Foreign Exchange Future	18.65	Call	88.89780		0.08890		101.76100	0.10176	88.898	25.99	0.08	0.00	0	150.00
\$ / R On 19/06/2017 Foreign Exchange Future	19.71	Call	45.40660		0.04541		52.91920	0.05292	45.407	25.99	0.04	0.00	0	3,155.00
\$ / R On 12/07/2017 Any day expiry			14.08850		14.08850		14.20640	14.20640		19.49	0.00	0.00	0	0.00
\$ / R On 12/07/2017 Any day expiry	13.95	Put	763.65290		0.76365		713.11930	0.71312	763.653	19.29	0.44	0.00	0	1,000.00
\$ / R On 12/07/2017 Any day expiry	17.98	Call	153.84030		0.15384		166.92190	0.16692	153.840	25.18	0.12	0.00	0	1,000.00
\$ / R On 21/07/2017 Any day expiry			14.11200		14.11200		14.23050	14.23050		19.48	0.00	0.00	0	70.00
\$ / R On 18/09/2017 Foreign Exchange Future			14.26650		14.26650		14.38850	14.38850		19.49	0.00	0.00	0	4,450.00
\$ / R On 18/09/2017 Foreign Exchange Future	12.75	Put	301.85690		0.30186		275.37740	0.27538	301.857	17.98	0.22	0.00	0	2,000.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.00	Put	382.82580		0.38283		355.65800	0.35566	382.826	18.22	0.26	0.00	0	10,000.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.40	Put	532.44070		0.53244		498.00320	0.49800	532.441	18.48	0.32	0.00	0	500.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.75	Put	693.81810		0.69382		648.24290	0.64824	693.818	18.84	0.38	0.00	0	2,000.00
\$ / R On 18/09/2017 Foreign Exchange Future	13.76	Put	698.89720		0.69890		653.12090	0.65312	698.897	18.86	0.38	0.00	0	960.00
\$ / R On 18/09/2017 Foreign Exchange Future	14.22	Put	952.28730		0.95229		897.52360	0.89752	952.287	19.45	0.46	0.00	0	110.00
\$ / R On 18/09/2017 Foreign Exchange Future	14.32	Put	1,011.98550		1.01199		955.60470	0.95560	1,011.986	19.57	0.47	0.00	0	110.00
\$ / R On 18/09/2017 Foreign Exchange Future	14.47	Put	1,104.41060		1.10441		1,045.50690	1.04551	1,104.411	19.76	0.50	0.00	0	150.00
\$ / R On 18/09/2017 Foreign Exchange Future	16.40	Call	417.61400		0.41761		451.78890	0.45179	417.614	22.14	0.27	0.00	0	960.00
\$ / R On 18/09/2017 Foreign Exchange Future	16.80	Call	358.78470		0.35878		388.74130	0.38874	358.785	22.61	0.24	0.00	0	110.00
\$ / R On 18/09/2017 Foreign Exchange Future	17.00	Call	333.10490		0.33310		361.16150	0.36116	333.105	22.84	0.22	0.00	0	650.00
\$ / R On 18/09/2017 Foreign Exchange Future	17.03	Call	329.44540		0.32945		357.23140	0.35723	329.445	22.87	0.22	0.00	0	110.00
\$ / R On 18/09/2017 Foreign Exchange Future	18.00	Call	248.30030		0.24830		266.00460	0.26600	248.300	24.45	0.17	0.00	0	10,000.00
\$ / R On 23/10/2017 Any day expiry			14.35940		14.35940		14.48260	14.48260		19.54	0.00	0.00	0	334.00
\$ / R On 18/12/2017 Foreign Exchange Future			14.50800		14.50800		14.63360	14.63360		19.66	0.00	0.00	0	14,956.00
\$ / R On 18/12/2017 Foreign Exchange Future	13.35	Put	560.70450		0.56070		526.42940	0.52643	560.704	18.45	0.30	0.00	0	52,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	14.00	Put	862.16590		0.86217		814.59320	0.81459	862.166	19.05	0.39	0.00	0	33,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	14.09	Put	910.89280		0.91089		861.78960	0.86179	910.893	19.16	0.40	0.00	0	16,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	14.15	Put	944.09830		0.94410		893.97940	0.89398	944.098	19.23	0.41	0.00	0	16,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	14.18	Put	960.90640		0.96091		910.28810	0.91029	960.906	19.27	0.42	0.00	0	16,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	14.50	Put	1,148.68630		1.14869		1,092.83030	1.09283	1,148.686	19.66	0.46	0.00	0	2,055.00
\$ / R On 18/12/2017 Foreign Exchange Future	14.53	Put	1,166.83160		1.16683		1,110.72400	1.11072	1,166.832	19.69	0.46	0.00	0	22,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	16.55	Call	589.72640		0.58973		631.84130	0.63184	589.726	21.97	0.32	0.00	0	52,000.00
\$ / R On 18/12/2017 Foreign Exchange Future	16.82	Call	542.62990		0.54263		581.91950	0.58192	542.630	22.27	0.29	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	494.23020		0.49423		530.53810	0.53054	494.230	22.61	0.27	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	488.39450		0.48839		524.33420	0.52433	488.394	22.65	0.27	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	484.07210		0.48407		519.74210	0.51974	484.072	22.68	0.27	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	478.39000		0.47839		513.69910	0.51370	478.390	22.73	0.26	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	390.60530		0.39061		416.22360	0.41622	390.605	23.90	0.22	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.75050		14.75050		14.88230	14.88230		20.19	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.99310		14.99310		15.13090	15.13090		20.53	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	786.01340		0.78601		748.73460	0.74873	786.013	19.27	0.30	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.54470		13.54470		13.65700	13.65700		20.61	0.00	0.00	0	396.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.76810		13.76810		13.88420	13.88420		19.24	0.00	1,294,201.40	94	518.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.02830		14.02830		14.14480	14.14480		19.47	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.26650		14.26650		14.38850	14.38850		19.49	0.00	0.00	0	0.00
£ / R	On 15/12/2016	Any day expiry			17.04520		17.04520		17.36970	17.36970		24.12	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.05890		17.05890		17.38520	17.38520		22.27	0.00	17,400,078.00	1,020	32,340.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	12.90970		0.01291		9.24380	0.00924	12.910	23.15	0.04	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	442.02120		0.44202		691.50610	0.69151	442.021	21.77	0.68	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	143.12120		0.14312		66.30610	0.06631	143.121	21.77	0.32	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	315.52410		0.31552		172.89900	0.17290	315.524	22.53	0.53	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	182.22260		0.18222		331.78930	0.33179	182.223	23.08	0.38	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	423.32260		0.42332		246.58930	0.24659	423.323	23.08	0.62	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	47.83740		0.04784		102.03500	0.10204	47.837	25.29	0.13	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	988.93740		0.98894		716.83500	0.71683	988.937	25.29	0.87	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	3.36920		0.00337		6.19980	0.00620	3.369	30.34	0.01	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,351.76090		4.35176		4,025.67250	4.02567	4,351.761	42.42	1.00	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.00610		0.00001		0.03040	0.00003	0.006	47.77	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			17.22910		17.22910		17.55920	17.55920		20.16	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			17.33100		17.33100		17.66480	17.66480		20.19	0.00	0.00	0	34.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.37910		17.37910		17.71420	17.71420		20.05	0.00	46,402,197.00	2,670	23,355.00
£ / R	On 31/03/2017	Any day expiry			17.44780		17.44780		17.78390	17.78390		19.93	0.00	0.00	0	89.00
£ / R	On 25/04/2017	Any day expiry			17.54190		17.54190		17.87930	17.87930		19.68	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.74790		17.74790		18.08870	18.08870		19.35	0.00	532,437.00	30	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.09070		18.09070		18.44320	18.44320		18.86	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.44160		18.44160		18.80190	18.80190		18.63	0.00	0.00	0	5,698.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.11886		0.11886		0.11990	0.11990		30.33	0.00	832.05	7	11,155.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12135		0.12135		0.12244	0.12244		24.80	0.00	849.47	7	109.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12426		0.12426		0.12537	0.12537		23.59	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12698		0.12698		0.12816	0.12816		23.08	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			14.55730		14.55730		14.66630	14.66630		18.42	0.00	36,189,447.80	2,486	50,929.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	2.61280		0.00261		3.28740	0.00329	2.613	29.40	0.01	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	2,344.12250		2.34412		2,235.42200	2.23542	2,344.123	31.92	0.99	0.00	0	2,961.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.00000	0.00000	0.00010	0.00000	0.000	41.99	0.00	0.00	0	2,961.00		
€ / R	On 23/01/2017	Any day expiry			14.69110	14.69110	14.80170	14.80170		17.52	0.00	0.00	0	349.00		
€ / R	On 25/01/2017	Any day expiry			14.69800	14.69800	14.80870	14.80870		17.62	0.00	0.00	0	67.00		
€ / R	On 31/01/2017	Any day expiry			14.71870	14.71870	14.82990	14.82990		17.66	0.00	0.00	0	12.00		
€ / R	On 24/02/2017	Any day expiry			14.80210	14.80210	14.91550	14.91550		17.87	0.00	0.00	0	2,000.00		
€ / R	On 28/02/2017	Any day expiry			14.81600	14.81600	14.92990	14.92990		17.82	0.00	0.00	0	26.00		
€ / R	On 13/03/2017	Foreign Exchange Future			14.86200	14.86200	14.97680	14.97680		17.87	0.00	237,583,932.00	15,986	44,809.00		
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	286.50940	0.28651	256.64490	0.25664	286.509	17.44	0.32	0.00	0	1,000.00		
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	572.50370	0.57250	640.48970	0.64049	572.504	17.83	0.54	0.00	0	500.00		
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	210.44810	0.21045	240.04820	0.24005	210.448	19.67	0.25	0.00	0	680.00		
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	75.62460	0.07562	88.59160	0.08859	75.625	21.29	0.10	0.00	0	1,000.00		
€ / R	On 31/03/2017	Any day expiry			14.92780	14.92780	15.04270	15.04270		18.06	0.00	0.00	0	7.00		
€ / R	On 19/06/2017	Foreign Exchange Future			15.21660	15.21660	15.33270	15.33270		18.18	0.00	12,173,280.00	800	78,142.00		
€ / R	On 18/09/2017	Foreign Exchange Future			15.54780	15.54780	15.67140	15.67140		18.37	0.00	17,677,848.60	1,137	1,156.00		
€ / R	On 18/12/2017	Foreign Exchange Future			15.88620	15.88620	16.01320	16.01320		18.59	0.00	0.00	0	0.00		
10Y STND	On 17/12/2025	Interest Rate Swap			98.63744	98.63744	99.50458	99.50458		0.00	0.00	0.00	0	0.00		
10Y STND	On 16/03/2026	Interest Rate Swap			95.76766	95.76766	96.66419	96.66419		0.00	0.00	0.00	0	0.00		
10Y STND	On 15/06/2026	Interest Rate Swap			94.59328	94.59328	95.50860	95.50860		0.00	0.00	0.00	0	0.00		
10Y STND	On 21/09/2026	Interest Rate Swap			96.73858	96.73858	97.65457	97.65457		0.00	0.00	0.00	0	0.00		
10Y STND	On 21/12/2026	Interest Rate Swap			100.43667	100.43667	101.34541	101.34541		0.00	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	0.00	0	0.00		
1Y STND	On 16/03/2017	Interest Rate Swap			100.00826	100.00826	100.00769	100.00769		0.00	0.00	0.00	0	0.00		
1Y STND	On 15/06/2017	Interest Rate Swap			99.63265	99.63265	99.63530	99.63530		0.00	0.00	0.00	0	0.00		
1Y STND	On 21/09/2017	Interest Rate Swap			99.67823	99.67823	99.68944	99.68944		0.00	0.00	0.00	0	0.00		
1Y STND	On 21/12/2017	Interest Rate Swap			99.95988	99.95988	99.98664	99.98664		0.00	0.00	0.00	0	0.00		
2Y STND	On 18/12/2017	Interest Rate Swap			99.98204	99.98204	100.00838	100.00838		0.00	0.00	0.00	0	0.00		
2Y STND	On 16/03/2018	Interest Rate Swap			99.28216	99.28216	99.32414	99.32414		0.00	0.00	0.00	0	0.00		
2Y STND	On 15/06/2018	Interest Rate Swap			98.96815	98.96815	99.03006	99.03006		0.00	0.00	0.00	0	0.00		
2Y STND	On 21/09/2018	Interest Rate Swap			99.05624	99.05624	99.13918	99.13918		0.00	0.00	0.00	0	0.00		
2Y STND	On 21/12/2018	Interest Rate Swap			99.57000	99.57000	99.68000	99.68000		0.00	0.00	0.00	0	0.00		
5Y STND	On 17/12/2020	Interest Rate Swap			98.05178	98.05178	98.46955	98.46955		0.00	0.00	0.00	0	0.00		
5Y STND	On 16/03/2021	Interest Rate Swap			97.40414	97.40414	97.86174	97.86174		0.00	0.00	0.00	0	0.00		
5Y STND	On 15/06/2021	Interest Rate Swap			96.72676	96.72676	97.22234	97.22234		0.00	0.00	0.00	0	0.00		
5Y STND	On 21/09/2021	Interest Rate Swap			97.02849	97.02849	97.55739	97.55739		0.00	0.00	0.00	0	0.00		
5Y STND	On 21/12/2021	Interest Rate Swap			99.29761	99.29761	99.84777	99.84777		0.00	0.00	0.00	0	50.00		
AL37	On 02/02/2017	Index Future			513.02700	513.02700	511.04000	511.04000		0.00	0.00	0.00	0	7.00		
AL37	On 04/05/2017	Index Future			522.96800	522.96800	520.94900	520.94900		0.00	0.00	0.00	0	0.00		
AL37	On 03/08/2017	Index Future			533.43900	533.43900	531.38000	531.38000		0.00	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	593.45000		593.45000		590.19000	590.19000			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	604.95000		604.95000		601.63400	601.63400			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	617.06200		617.06200		613.68000	613.68000			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	538.79800		538.79800		535.71700	535.71700			0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future	549.24000		549.24000		546.10400	546.10400			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	560.23600		560.23600		557.03900	557.03900			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.09350	10.09350		10.17830	10.17830			14.26	0.00	17,693,905.50	1,753	9,544.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.24020	10.24020		10.32730	10.32730			14.28	0.00	17,930,590.20	1,751	11,159.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.41180	10.41180		10.49890	10.49890			14.35	0.00	20,823.60	2	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.57100	10.57100		10.66120	10.66120			14.81	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.73210	10.73210		10.82530	10.82530			15.19	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.19640	10.19640		10.27330	10.27330			15.93	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.37560	10.37560		10.45510	10.45510			16.17	0.00	0.00	0	160.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.58360	10.58360		10.66330	10.66330			16.27	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.77480	10.77480		10.85860	10.85860			16.17	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	725.88200	725.88200		631.07960	631.07960				0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	13.42440	13.42440		13.53230	13.53230			18.66	0.00	0.00	0	1,718.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.72260	13.72260		13.83630	13.83630			18.54	0.00	0.00	0	121.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.07000	14.07000		14.18520	14.18520			19.06	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.39750	14.39750		14.51890	14.51890			19.43	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	1.95870	1.95870		1.98240	1.98240			17.15	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.97070	1.97070		1.99610	1.99610			17.36	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.99330	1.99330		2.01830	2.01830			17.66	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.01380	2.01380		2.03990	2.03990			18.08	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	1.95780	1.95780		1.97240	1.97240			16.69	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.99930	1.99930		2.01460	2.01460			16.99	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.04740	2.04740		2.06300	2.06300			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.51431	79.55223		10.59381	79.04812				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.59333	77.30021		10.67530	76.78740				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.66555	78.84831		10.75018	78.32556				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	10.65633	83.66664		10.73563	83.09168				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.73540	81.02538		10.81719	80.44045				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.80689	82.64847		10.89128	82.05213				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	536.70700	536.70700		533.59400	533.59400				0.00	0.00	0	487.00
GOVI	On 04/05/2017	GOVI	547.10800	547.10800		543.94000	543.94000				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	558.06200	558.06200		554.83100	554.83100				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.74640	1.74640		1.76100	1.76100			18.68	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.77610	1.77610		1.79130	1.79130			18.55	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.81010	1.81010		1.82510	1.82510			18.87	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.84080	1.84080		1.85650	1.85650			19.12	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	126.76430	126.76430		127.18189	127.18189				0.00	15,465,244.60	122	3,278.00
I2025	On 04/05/2017	Bond Future	129.22863	129.22863		129.65613	129.65613				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.49027	130.49027		130.92686	130.92686				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	106.42931	106.42931		106.45993	106.45993				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	107.45842	107.45842		107.49110	107.49110				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	109.61636	109.61636		109.65008	109.65008				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	130.53493	130.53493		131.56808	131.56808				0.00	2,610,698.60	20	22,810.00
I2038	On 04/05/2017	Bond Future	133.07261	133.07261		134.12786	134.12786				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	134.24466	134.24466		135.32147	135.32147				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	131.17507	131.17507		132.45891	132.45891				0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	132.19613	132.19613		133.50671	133.50671				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 03/08/2017	Bond Future		134.85080	134.85080		136.18826	136.18826			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		139.17844	139.17844		140.85954	140.85954			0.00	0.00	0	24,942.00
I2050	On 04/05/2017	Bond Future		141.88411	141.88411		143.60008	143.60008			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		143.07039	143.07039		144.82124	144.82124			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		247.83000	247.83000		248.74600	248.74600			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future		252.64800	252.64800		253.58500	253.58500			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		257.72100	257.72100		258.67700	258.67700			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		673.20800	673.20800		675.23000	675.23000			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		686.27700	686.27700		688.33900	688.33900			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		699.78700	699.78700		701.88900	701.88900			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		0.13270	0.13270		0.13380	0.13380			0.00	183,391.40	1,382	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.13270	0.13270		0.13310	0.13310			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.13280	0.13280		0.13290	0.13290			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.13300	0.13300		0.13270	0.13270			0.00	183,806.00	1,382	1,382.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		9.67710	9.67710		9.72270	9.72270		15.42	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.81140	9.81140		9.85920	9.85920		15.75	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.96750	9.96750		10.01470	10.01470		15.94	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		10.10990	10.10990		10.16050	10.16050		16.28	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.28170	1.28170		1.28890	1.28890			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.29560	1.29560		1.30360	1.30360			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.31310	1.31310		1.32040	1.32040			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.32650	1.32650		1.33550	1.33550			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			1.25950		1.25950		1.27300	1.27300			0.00	0.00	0	2.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.26230		1.26230		1.27590	1.27590			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.26510		1.26510		1.27880	1.27880			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.26810		1.26810		1.28180	1.28180			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.07480		1.07480		1.07390	1.07390			0.00	0.00	0	52.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.07950		1.07950		1.07870	1.07870			0.00	0.00	0	40.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.08470		1.08470		1.08400	1.08400			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.08980		1.08980		1.08920	1.08920			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.86958		111.93811		8.96372	111.28705		9.24	0.00	8,395,358.25	75	114,136.00
R186	On 02/02/2017	Bond Future	8.00	Call	107.65000		0.10765		77.95000	0.07795	107.650	8.93	0.06	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	429.95000		0.42995		328.52000	0.32852	429.950	9.05	0.20	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	519.95000		0.51995		401.04000	0.40104	519.950	9.07	0.23	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	848.60000		0.84860		672.16000	0.67216	848.600	9.12	0.33	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	895.07000		0.89507		711.05000	0.71105	895.070	9.12	0.34	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,621.64000		1.62164	1,985.77000	1.98577	1,621.640	9.20	0.49	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,520.05000		1.52005	1,871.05000	1.87105	1,520.050	9.21	0.47	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,360.55000		1.36055	1,689.63000	1.68963	1,360.550	9.22	0.44	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,158.60000		1.15860	1,457.16000	1.45716	1,158.600	9.25	0.39	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	958.33000		0.95833	1,222.91000	1.22291	958.330	9.30	0.34	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	434.46000		0.43446	587.72000	0.58772	434.460	9.47	0.19	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	324.58000		0.32458	448.23000	0.44823	324.580	9.53	0.15	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.91157		114.10734		9.00934	113.44536		9.02	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.94413		111.08704		9.04588	110.41234		9.29	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			296.04453		296.04453		296.13087	296.13087			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			301.79960		301.79960		301.89171	301.89171			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			300.95614		300.95614		301.05119	301.05119			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			245.55698		245.55698		245.62872	245.62872			0.00	0.00	0	36,620.00
R202	On 04/05/2017	Bond Future			250.33053		250.33053		250.40740	250.40740			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			251.69028		251.69028		251.76963	251.76963			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			8.59290		99.50001		8.69811	99.02441		6.60	0.00	0.00	0	19,260.00
R2023	On 04/05/2017	Bond Future			8.63085		97.49573		8.74141	97.01231		6.61	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.65590		99.44812		8.77256	98.95540		6.35	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 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	7.60204		103.66507		7.72410	103.59445		0.62	0.00	18,348,717.39	177	27,216.00
R203	On 04/05/2017	Bond Future	7.31497		101.50091		7.51681	101.43037		0.39	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	9.29180		90.52518		9.36499	90.01874			0.00	0.00	0	32,061.00
R2030	On 04/05/2017	Bond Future	9.34073		92.27979		9.41621	91.76487			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.38363		90.12064		9.46168	89.59575			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	9.43379		93.48575		9.50703	92.94423		12.66	0.00	0.00	0	18,016.00
R2032	On 04/05/2017	Bond Future	9.48220		91.13826		9.55762	90.58762		12.99	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.52325		92.96367		9.60105	92.40228		12.83	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	9.55035		98.15227		9.62875	97.51641			0.00	0.00	0	6,944.00
R2035	On 04/05/2017	Bond Future	9.59780		95.55105		9.67844	94.90423			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.63872		97.46459		9.72180	96.80521			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	9.60248		90.44194		9.68065	89.80916		14.78	0.00	0.00	0	45,256.00
R2037	On 04/05/2017	Bond Future	9.65255		92.19492		9.73292	91.55117		14.54	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.69758		89.78373		9.78037	89.12746		15.07	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	7.81619		101.35393		7.92083	101.17492		1.94	0.00	0.00	0	30,194.00
R204	On 04/05/2017	Bond Future	7.81444		103.31808		7.93545	103.13710		1.71	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	7.75667		101.34484		7.90070	101.16071		1.58	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future	9.63204		94.36362		9.71017	93.68401		15.45	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future	9.68139		96.19263		9.76168	95.50126		15.20	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future	9.72583		93.61104		9.80850	92.90619		15.76	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	9.63580		91.69824		9.71383	91.01078		16.16	0.00	0.00	0	20,651.00
R2044	On 04/05/2017	Bond Future	9.68317		93.47563		9.76331	92.77617		15.90	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future	9.72576		90.96483		9.80821	90.25171		16.49	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			9.61177		95.37667		9.68987	94.67058		15.99	0.00	43,873,268.20	460	68,138.00
R2048	On 04/05/2017	Bond Future			9.65443		92.78502		9.73458	92.06657		16.50	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.69121		94.64323		9.77356	93.91080		16.34	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			8.07934		98.32260		8.19196	98.03758		3.17	0.00	0.00	0	85,432.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,104.88000		2.10488		1,839.30000	1.83930	2,104.880	3.29	0.95	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.10993		100.22819		8.23362	99.93905		2.90	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.11347		98.59111		8.25102	98.29661		2.86	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	991.61000		0.99161		853.56000	0.85356	991.610	2.85	0.53	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			8.26753		97.16351		8.38400	96.77555		4.53	0.00	13,894,381.93	143	33,611.00
R208	On 04/05/2017	Bond Future			8.29873		95.64351		8.42338	95.24944		4.39	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.31134		97.55897		8.44557	97.15736		4.24	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			9.49512		73.82829		9.57308	73.29976		14.68	0.00	0.00	0	66,790.00
R209	On 04/05/2017	Bond Future			9.53821		72.10821		9.61823	71.57045		15.15	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.57477		73.55240		9.65699	73.00412		15.07	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			186.12807		186.12807		186.91048	186.91048			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			187.42842		187.42842		188.22879	188.22879			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			191.19235		191.19235		192.00943	192.00943			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			146.08964		146.08964		146.41342	146.41342			0.00	20,744,728.88	142	3,380.00
R212	On 04/05/2017	Bond Future			148.92973		148.92973		149.26194	149.26194			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.88864		149.88864		150.22807	150.22807			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 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	9.30747	85.19461		9.39085	84.63372		12.38	0.00	0.00	0	50,655.00
R213		On 04/05/2017	Bond Future	9.35012	83.29367		9.43593	82.72316		12.72	0.00	0.00	0	0.00
R213		On 03/08/2017	Bond Future	9.38571	84.96171		9.47419	84.38010		12.61	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	9.56077	74.23616		9.63876	73.68307		15.43	0.00	0.00	0	36,737.00
R214		On 04/05/2017	Bond Future	9.60192	72.37657		9.68190	71.81373		15.92	0.00	0.00	0	0.00
R214		On 03/08/2017	Bond Future	9.63717	73.82603		9.71929	73.25219		15.82	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	22,757.07000	22,757.07000		22,980.66000	22,980.66000			0.00	0.00	0	0.00
RAIN		On 13/03/2017	Foreign Exchange Future	23,124.52000	23,124.52000		23,359.90000	23,359.90000			0.00	0.00	0	0.00
SGD / R		On 19/12/2016	Foreign Exchange Future	9.54320	9.54320		9.62580	9.62580		15.22	0.00	0.00	0	153.00
SGD / R		On 13/03/2017	Foreign Exchange Future	9.70180	9.70180		9.78760	9.78760		15.52	0.00	0.00	0	36.00
SGD / R		On 19/06/2017	Foreign Exchange Future	9.88730	9.88730		9.97270	9.97270		15.67	0.00	0.00	0	0.00
TRY / R		On 19/12/2016	Foreign Exchange Future	3.97710	3.97710		3.94190	3.94190		17.34	0.00	0.00	0	83.00
TRY / R		On 13/03/2017	Foreign Exchange Future	3.96660	3.96660		3.92890	3.92890		16.66	0.00	0.00	0	0.00
TRY / R		On 19/06/2017	Foreign Exchange Future	3.94320	3.94320		3.90210	3.90210		16.64	0.00	0.00	0	0.00
ZMW / R		On 19/12/2016	Foreign Exchange Future	1.36620	1.36620		1.38120	1.38120			0.00	0.00	0	0.00
ZMW / R		On 13/03/2017	Foreign Exchange Future	1.32380	1.32380		1.33740	1.33740			0.00	0.00	0	0.00
ZMW / R		On 19/06/2017	Foreign Exchange Future	1.26970	1.26970		1.28290	1.28290			0.00	0.00	0	0.00
ZMW / R		On 18/09/2017	Foreign Exchange Future	1.21970	1.21970		1.23270	1.23270			0.00	0.00	0	0.00
Total for Derivatives :												3,228,844,082.31	245,249	4 765 084.00
Grand Total:												3,228,844,082.31	245,249	4 765 084.00