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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/12/2016

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	13.75680	13.75680		13.72230	13.72230		12.50	0.00	413,666,976.00	30,070	0.00
\$ / R	On 12/12/2016	Any day expiry	13.75920	13.75920		13.72230	13.72230		12.98	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	991.22080	0.99122	1,031.90680	1.03191	991.221	28.64	1.00	0.00	5,000.00
\$ / R	On 13/12/2016	Any day expiry	13.75920	13.75920		13.71740	13.71740		13.60	0.00	0.00	0	353.00
\$ / R	On 14/12/2016	Any day expiry	13.75930	13.75930		13.71950	13.71950		13.91	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry	13.76140	13.76140		13.72170	13.72170		17.87	0.00	0.00	0	1,777.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.76990	13.76990		13.73020	13.73020		18.01	0.00	975,900,352.80	70,872	328,554.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	0.32810	0.00033	0.65170	0.00065	0.328	31.84	0.00	0.00	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	3.34490	0.00334	6.66600	0.00667	3.345	25.46	0.02	0.00	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	4.85250	0.00485	8.94220	0.00894	4.853	23.67	0.02	0.00	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	9.19690	0.00920	14.97650	0.01498	9.197	20.87	0.05	0.00	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	22.48110	0.02248	36.18790	0.03619	22.481	19.75	0.10	0.00	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	466.78190	0.46678	448.50950	0.44851	466.782	19.36	0.84	0.00	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	36.88190	0.03688	58.30950	0.05831	36.882	19.36	0.16	0.00	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	38.37740	0.03838	60.53370	0.06053	38.377	19.33	0.16	0.00	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	46.64670	0.04665	72.61610	0.07262	46.647	19.16	0.19	0.00	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	19/12/2016	Foreign Exchange Future	13.48	Put	62.94590	0.06295		95.49390	0.09549	62.946	18.90	0.24	0.00	0	9,347.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.50	Put	67.67690	0.06768		101.93370	0.10193	67.677	18.83	0.26	0.00	0	36,016.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Call	202.11670	0.20212		213.55130	0.21355	202.117	18.17	0.57	0.00	0	500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Put	132.21670	0.13222		183.35130	0.18335	132.217	18.17	0.43	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.75	Put	153.86030	0.15386		208.69090	0.20869	153.860	18.01	0.47	0.00	0	12,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.77	Put	164.37920	0.16438		219.48910	0.21949	164.379	18.07	0.49	0.00	0	19,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.85	Put	210.27310	0.21027		265.82600	0.26583	210.273	18.33	0.57	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.90	Put	241.92530	0.24193		297.26500	0.29727	241.925	18.50	0.61	0.00	0	250.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Call	81.36410	0.08136		95.71030	0.09571	81.364	18.82	0.30	0.00	0	23,025.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Put	311.46410	0.31146		365.51030	0.36551	311.464	18.82	0.70	0.00	0	88,710.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.05	Call	68.94020	0.06894		82.33090	0.08233	68.940	18.98	0.27	0.00	0	300.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.08	Call	62.28970	0.06229		75.04240	0.07504	62.290	19.08	0.25	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.09	Call	60.19870	0.06020		72.73100	0.07273	60.199	19.11	0.24	0.00	0	1,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.10	Put	388.26920	0.38827		440.27720	0.44028	388.269	19.15	0.77	0.00	0	2,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.12	Put	404.38610	0.40439		455.93750	0.45594	404.386	19.21	0.78	0.00	0	800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.14	Put	420.73140	0.42073		471.81760	0.47182	420.731	19.28	0.79	0.00	0	10,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.15	Put	428.98580	0.42899		479.83670	0.47984	428.986	19.31	0.80	0.00	0	150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.18	Call	43.96330	0.04396		54.40360	0.05440	43.963	19.41	0.18	0.00	0	4,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Call	40.93060	0.04093		50.89630	0.05090	40.931	19.47	0.17	0.00	0	500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Put	471.03060	0.47103		520.69630	0.52070	471.031	19.47	0.83	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Call	34.14900	0.03415		42.94030	0.04294	34.149	19.63	0.15	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Put	514.24900	0.51425		562.74030	0.56274	514.249	19.63	0.85	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.30	Put	558.49670	0.55850		605.85460	0.60585	558.497	19.80	0.87	0.00	0	3,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.34	Call	24.44570	0.02445		31.24330	0.03124	24.446	19.93	0.11	0.00	0	1,400.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.40	Call	19.45810	0.01946		25.06150	0.02506	19.458	20.12	0.09	0.00	0	26,120.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.45	Put	696.14350	0.69614		740.55380	0.74055	696.144	20.29	0.92	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Call	14.03850	0.01404		18.96170	0.01896	14.038	20.73	0.07	0.00	0	1,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Put	744.13850	0.74414		788.76170	0.78876	744.139	20.73	0.93	0.00	0	32,849.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.51	Put	753.77440	0.75377		798.43100	0.79843	753.774	20.82	0.93	0.00	0	1,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.60	Call	10.86040	0.01086		16.01690	0.01602	10.860	21.63	0.05	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.63	Put	870.18250	0.87018		915.07070	0.91507	870.183	21.90	0.95	0.00	0	5,700.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.66	Put	899.47200	0.89947		944.37860	0.94438	899.472	22.17	0.95	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.69	Call	8.72220	0.00872		13.93520	0.01394	8.722	22.44	0.04	0.00	0	7,150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	938.61810	0.93862		983.53090	0.98353	938.618	22.53	0.96	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	1,036.87190	1.03687		1,081.73280	1.08173	1,036.872	23.42	0.97	0.00	0	56,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.82	Call	6.47840	0.00648		11.62010	0.01162	6.478	23.60	0.03	0.00	0	8,756.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	5.93870	0.00594		11.03580	0.01104	5.939	23.96	0.03	0.00	0	800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	4.45030	0.00445		9.34710	0.00935	4.450	25.22	0.02	0.00	0	88,249.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	1,234.55030	1.23455		1,279.14710	1.27915	1,234.550	25.22	0.98	0.00	0	29,368.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.10	Call	3.67520	0.00368		8.40820	0.00841	3.675	26.11	0.02	0.00	0	1,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	1,433.09840	1.43310		1,477.07750	1.47708	1,433.098	26.92	0.99	0.00	0	6,985.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	1,443.03270	1.44303		1,486.94210	1.48694	1,443.033	27.00	0.99	0.00	0	3,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	1.95810	0.00196		5.05530	0.00506	1.958	28.37	0.01	0.00	0	26,053.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,632.05810	1.63206		1,674.85530	1.67486	1,632.058	28.37	0.99	0.00	0	31,590.00

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	15.48	Call	1.66770	0.00167	4.39980	0.00440	1.668	28.94	0.01	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,731.70340	1.73170	1,774.05220	1.77405	1,731.703	29.09	0.99	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,801.50130	1.80150	1,843.58080	1.84358	1,801.501	29.59	0.99	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,911.24330	1.91124	1,952.96200	1.95296	1,911.243	30.39	0.99	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,031.02600	2.03103	2,072.42310	2.07242	2,031.026	31.26	1.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	0.85110	0.00085	2.43260	0.00243	0.851	31.62	0.00	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	0.66820	0.00067	1.95670	0.00196	0.668	32.70	0.00	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,230.76820	2.23077	2,271.75670	2.27176	2,230.768	32.70	1.00	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	0.56550	0.00057	1.68120	0.00168	0.565	33.49	0.00	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	0.42660	0.00043	1.29700	0.00130	0.427	34.94	0.00	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,760.42350	2.76042	2,800.77650	2.80078	2,760.423	36.54	1.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	0.31660	0.00032	0.94080	0.00094	0.317	36.69	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,920.37380	2.92037	2,960.52680	2.96053	2,920.374	37.75	1.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	0.25320	0.00025	0.62860	0.00063	0.253	38.36	0.00	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	0.22270	0.00022	0.48970	0.00049	0.223	39.42	0.00	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	0.21320	0.00021	0.44850	0.00045	0.213	39.80	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	0.20610	0.00021	0.41830	0.00042	0.206	40.10	0.00	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	0.15390	0.00015	0.21700	0.00022	0.154	43.05	0.00	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	0.14330	0.00014	0.18180	0.00018	0.143	43.89	0.00	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	0.13040	0.00013	0.14140	0.00014	0.130	45.10	0.00	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	0.12820	0.00013	0.13500	0.00014	0.128	45.33	0.00	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	0.08710	0.00009	0.07430	0.00007	0.087	46.92	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	0.07360	0.00007	0.06270	0.00006	0.074	46.92	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	0.06580	0.00007	0.05600	0.00006	0.066	46.92	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	0.06220	0.00006	0.05290	0.00005	0.062	46.92	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.00650	0.00001	0.00540	0.00001	0.007	46.92	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.00490	0.00000	0.00410	0.00000	0.005	46.92	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.00460	0.00000	0.00380	0.00000	0.005	46.92	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.00290	0.00000	0.00240	0.00000	0.003	46.92	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.00210	0.00000	0.00180	0.00000	0.002	46.92	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.00040	0.00000	0.00040	0.00000	0.000	46.92	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.00040	0.00000	0.00030	0.00000	0.000	46.92	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.00020	0.00000	0.00020	0.00000	0.000	46.92	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.00010	0.00000	0.00010	0.00000	0.000	46.92	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.00010	0.00000	0.00010	0.00000	0.000	46.92	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.00010	0.00000	0.00010	0.00000	0.000	46.92	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.00010	0.00000	0.00000	0.00000	0.000	46.92	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.00000	0.00000	0.00000	0.00000	0.000	46.92	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00000	0.00000	0.00000	0.00000	0.000	46.92	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00000	0.00000	0.00000	0.00000	0.000	46.92	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.77410	13.77410	13.73520	13.73520		19.15	0.00	0.00	0	720.00
\$ / R	On 21/12/2016	Any day expiry	13.50	Put	84.39350	0.08439	115.13740	0.11514	84.394	19.36	0.28	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	46.50100	0.04650	54.69160	0.05469	46.501	21.10	0.17	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	8.43310	0.00843	14.03450	0.01403	8.433	25.47	0.03	0.00	0	20,000.00

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 28/12/2016	Any day expiry		13.79450	13.79450		13.75560	13.75560		18.97	0.00	0.00	0	2,562.00
\$ / R	On 29/12/2016	Any day expiry		13.79740	13.79740		13.75850	13.75850		18.93	0.00	0.00	0	0.00
\$ / R	On 04/01/2017	Any day expiry		13.81490	13.81490		13.77600	13.77600		18.41	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry		13.83530	13.83530		13.79630	13.79630		18.29	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry		13.84110	13.84110		13.80190	13.80190		18.46	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	378.84590	0.37885	409.60920	0.40961	378.846	18.73	0.54	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	7.53120	0.00753	7.26650	0.00727	7.531	24.09	0.02	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry		13.85170	13.85170		13.81240	13.81240		18.39	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry		13.85430	13.85430		13.81500	13.81500		18.47	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	189.62820	0.18963	184.35960	0.18436	189.628	19.57	0.33	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry		13.85960	13.85960		13.82030	13.82030		18.60	0.00	0.00	0	184.00
\$ / R	On 23/01/2017	Any day expiry		13.86760	13.86760		13.82820	13.82820		18.52	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry		13.87290	13.87290		13.83340	13.83340		18.64	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	509.21080	0.50921	539.82590	0.53983	509.211	19.24	0.58	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	24.74620	0.02475	23.65130	0.02365	24.746	22.85	0.05	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry		13.87810	13.87810		13.83870	13.83870		18.74	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	340.29110	0.34029	364.46700	0.36447	340.291	18.69	0.45	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	201.39320	0.20139	195.59540	0.19560	201.393	20.04	0.32	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry		13.88870	13.88870		13.84920	13.84920		18.82	0.00	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	556.76520	0.55677	586.86600	0.58687	556.765	19.38	0.59	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	98.77250	0.09877	96.32010	0.09632	98.773	21.45	0.17	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry		13.93370	13.93370		13.89400	13.89400		19.12	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	707.32230	0.70732	736.25660	0.73626	707.322	19.87	0.61	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	159.16830	0.15917	154.29370	0.15429	159.168	21.32	0.22	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry		13.96000	13.96000		13.92030	13.92030		19.03	0.00	0.00	0	5,745.00
\$ / R	On 28/02/2017	Any day expiry		13.96260	13.96260		13.92300	13.92300		19.06	0.00	0.00	0	365.00
\$ / R	On 01/03/2017	Any day expiry		13.96530	13.96530		13.92560	13.92560		19.08	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future		13.99690	13.99690		13.95720	13.95720		19.14	0.00	426,499,539.90	30,471	311,060.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	43.40830	0.04341	44.05940	0.04406	43.408	18.97	0.07	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	66.75790	0.06676	67.68570	0.06769	66.758	18.33	0.10	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	150.29850	0.15030	156.23060	0.15623	150.299	18.23	0.20	5,563.21	2	111,777.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	157.36360	0.15736	163.57430	0.16357	157.364	18.24	0.21	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	174.77180	0.17477	181.66060	0.18166	174.772	18.26	0.22	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	216.58620	0.21659	225.06030	0.22506	216.586	18.30	0.26	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	305.30940	0.30531	318.29070	0.31829	305.309	18.55	0.33	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	715.55080	0.71555	691.04700	0.69105	715.551	18.73	0.62	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	688.24640	0.68825	664.49120	0.66449	688.246	18.79	0.61	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	540.69150	0.54069	522.25400	0.52225	540.692	19.14	0.52	7,243.96	1	1.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	543.79150	0.54379	565.05400	0.56505	543.792	19.14	0.48	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	602.31840	0.60232	624.96310	0.62496	602.318	19.32	0.51	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	424.68220	0.42468	410.25820	0.41026	424.682	19.67	0.43	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	727.78220	0.72778	753.05820	0.75306	727.782	19.67	0.57	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	391.35900	0.39136	378.16580	0.37817	391.359	19.85	0.41	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	794.45900	0.79446	820.96580	0.82097	794.459	19.85	0.59	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	378.72310	0.37872	366.00890	0.36601	378.723	19.92	0.40	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	821.82310	0.82182	848.80890	0.84881	821.823	19.92	0.60	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	360.48460	0.36048	348.46490	0.34846	360.485	20.03	0.38	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	971.56310	0.97156	1,000.88570	1.00089	971.563	20.30	0.65	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	257.36360	0.25736	249.25420	0.24925	257.364	20.79	0.29	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	247.07120	0.24707	239.31640	0.23932	247.071	20.89	0.28	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	239.13780	0.23914	231.66020	0.23166	239.138	20.97	0.28	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	220.43060	0.22043	213.60540	0.21361	220.431	21.16	0.26	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,431.44640	1.43145	1,465.09450	1.46509	1,431.446	21.41	0.77	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,541.66180	1.54166	1,575.94680	1.57595	1,541.662	21.66	0.79	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	161.66140	0.16166	156.54790	0.15655	161.661	21.87	0.20	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,837.54990	1.83755	1,873.02400	1.87302	1,837.550	22.23	0.83	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,873.13420	1.87313	1,908.75370	1.90875	1,873.134	22.29	0.84	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	123.68950	0.12369	119.81720	0.11982	123.690	22.39	0.16	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	104.78200	0.10478	101.53100	0.10153	104.782	22.71	0.14	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	87.45740	0.08746	84.77670	0.08478	87.457	23.07	0.12	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	69.71460	0.06971	67.61630	0.06762	69.715	23.53	0.09	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,810.24460	2.81024	2,848.25370	2.84825	2,810.245	23.93	0.92	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	46.07970	0.04608	43.72580	0.04373	46.080	24.23	0.06	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	35.14000	0.03514	32.51350	0.03251	35.140	24.57	0.05	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	12.66330	0.01266	10.47520	0.01048	12.663	25.55	0.02	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	12.52020	0.01252	10.35240	0.01035	12.520	25.55	0.02	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	6.53950	0.00654	5.27660	0.00528	6.540	25.55	0.01	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	4.15060	0.00415	3.29180	0.00329	4.151	25.55	0.01	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.30610	0.00031	0.21970	0.00022	0.306	25.55	0.00	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.04510	14.04510	14.00530	14.00530		19.26	0.00	0.00	0	1,561.00
\$ / R	On 11/04/2017	Any day expiry			14.07460	14.07460	14.03460	14.03460		19.22	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.07730	14.07730	14.03730	14.03730		19.22	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	560.67570	0.56068	581.32620	0.58133	560.676	19.11	0.45	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	86.09330	0.08609	84.31610	0.08432	86.093	23.93	0.10	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.07990	14.07990	14.03990	14.03990		19.24	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.10140	14.10140	14.06130	14.06130		19.28	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.11210	14.11210	14.07200	14.07200		19.24	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	499.31230	0.49931	518.06580	0.51807	499.312	18.87	0.40	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	656.97460	0.65697	679.94690	0.67995	656.975	19.24	0.47	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	359.83620	0.35984	352.17310	0.35217	359.836	20.75	0.33	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	127.79640	0.12780	125.76290	0.12576	127.796	23.12	0.13	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.25950	14.25950	14.21870	14.21870		19.33	0.00	0.00	0	188,216.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	567.49070	0.56749	587.94280	0.58794	567.491	18.79	0.38	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	587.22320	0.58722	608.10800	0.60811	587.223	18.85	0.39	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	713.00220	0.71300	736.44220	0.73644	713.002	19.15	0.44	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	752.01750	0.75202	776.17410	0.77617	752.018	19.24	0.46	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	780.50580	0.78051	805.25760	0.80526	780.506	19.31	0.47	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	839.24970	0.83925	865.03210	0.86503	839.250	19.44	0.49	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	703.23180	0.70323	689.79710	0.68980	703.232	19.67	0.48	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,203.29240	1.20329	1,233.94440	1.23394	1,203.292	20.20	0.59	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	440.86940	0.44087	434.33880	0.43434	440.869	20.97	0.33	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,659.63200	1.65963	1,694.45120	1.69445	1,659.632	21.12	0.68	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	363.57740	0.36358	357.91230	0.35791	363.577	21.52	0.28	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,884.07740	1.88408	1,919.21230	1.91921	1,884.077	21.52	0.72	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	350.52350	0.35052	345.14180	0.34514	350.523	21.60	0.28	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	348.70010	0.34870	343.35900	0.34336	348.700	21.62	0.27	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	324.20020	0.32420	319.38860	0.31939	324.200	21.79	0.26	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	307.83500	0.30784	303.37790	0.30338	307.835	21.91	0.25	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	283.47930	0.28348	279.54660	0.27955	283.479	22.11	0.23	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	223.37960	0.22338	220.70030	0.22070	223.380	22.69	0.19	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	126.64490	0.12664	127.19520	0.12720	126.645	25.13	0.11	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	104.87220	0.10487	102.56500	0.10257	104.872	25.89	0.09	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	54.13170	0.05413	52.92980	0.05293	54.132	25.89	0.05	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.32110	14.32110	14.28010	14.28010		19.39	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	646.76860	0.64677	667.81210	0.66781	646.769	18.94	0.40	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	167.39630	0.16740	165.64970	0.16565	167.396	24.59	0.13	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.34520	14.34520	14.30410	14.30410		19.45	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.50340	14.50340	14.46170	14.46170		19.48	0.00	0.00	0	4,455.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	240.74090	0.24074	252.56010	0.25256	240.741	17.65	0.18	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	316.77910	0.31678	329.34370	0.32934	316.779	18.03	0.22	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	451.30930	0.45131	465.64440	0.46564	451.309	18.33	0.28	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	591.59860	0.59160	609.16520	0.60917	591.599	18.56	0.34	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	595.94090	0.59594	613.87150	0.61387	595.941	18.56	0.34	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	828.55800	0.82856	851.49380	0.85149	828.558	19.12	0.42	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	884.49300	0.88449	908.20660	0.90821	884.493	19.25	0.44	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	971.60930	0.97161	996.39830	0.99640	971.609	19.44	0.46	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	466.53230	0.46653	460.03630	0.46004	466.532	21.81	0.29	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	400.46400	0.40046	394.97460	0.39497	400.464	22.27	0.26	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	371.58770	0.37159	366.52950	0.36653	371.588	22.50	0.24	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	367.47350	0.36747	362.47630	0.36248	367.473	22.53	0.24	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	269.94680	0.26995	267.41250	0.26741	269.947	23.95	0.18	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.59800	14.59800	14.55560	14.55560		19.55	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.74950	14.74950	14.70560	14.70560		19.67	0.00	0.00	0	14,956.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	480.10440	0.48010	495.58820	0.49559	480.104	18.24	0.26	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	751.63550	0.75164	774.28510	0.77429	751.636	18.73	0.36	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	797.09680	0.79710	820.33320	0.82033	797.097	18.84	0.37	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	828.15780	0.82816	851.76440	0.85176	828.158	18.92	0.38	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	843.90840	0.84391	867.70040	0.86770	843.908	18.96	0.38	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,020.77970	1.02078	1,046.42770	1.04643	1,020.780	19.35	0.43	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,038.17320	1.03817	1,063.98160	1.06398	1,038.173	19.39	0.43	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	651.18800	0.65119	642.28250	0.64228	651.188	21.70	0.34	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	599.19260	0.59919	590.97020	0.59097	599.193	21.99	0.32	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	545.70360		0.54570	538.16530	0.53817	545.704	22.34	0.29	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	539.24780		0.53925	531.79290	0.53179	539.248	22.38	0.29	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	534.46690		0.53447	527.07740	0.52708	534.467	22.41	0.29	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	528.17950		0.52818	520.86590	0.52087	528.179	22.46	0.28	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	424.72850		0.42473	419.65900	0.41966	424.728	23.51	0.23	0.00	0	2,055.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			14.99920		14.99920	14.94660	14.94660		20.14	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			15.24890		15.24890	15.18770	15.18770		20.45	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	690.52290		0.69052	716.49850	0.71650	690.523	18.97	0.28	0.00	0	70,530.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.76990		13.76990	13.73020	13.73020		18.01	0.00	68,849.50	5	399.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.99690		13.99690	13.95720	13.95720		19.14	0.00	0.00	0	522.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.25950		14.25950	14.21870	14.21870		19.33	0.00	0.00	0	54.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.50340		14.50340	14.46170	14.46170		19.48	0.00	0.00	0	0.00	
£ / R	On 15/12/2016	Any day expiry			17.31780		17.31780	17.28310	17.28310		24.44	0.00	0.00	0	14.00	
£ / R	On 19/12/2016	Foreign Exchange Future			17.32950		17.32950	17.29470	17.29470		22.31	0.00	5,458,792.50	315	32,728.00	
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	5.25860		0.00526	7.24490	0.00724	5.259	25.60	0.02	0.00	0	525.00	
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	624.71170		0.62471	606.47690	0.60648	624.712	21.30	0.83	0.00	0	525.00	
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	55.21170		0.05521	71.77690	0.07178	55.212	21.30	0.17	0.00	0	1,050.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	163.78670		0.16379	190.72770	0.19073	163.787	22.06	0.37	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	272.04860		0.27205	267.11530	0.26712	272.049	22.48	0.53	0.00	0	656.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	242.54860		0.24255	272.41530	0.27242	242.549	22.48	0.47	0.00	0	525.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	69.76780		0.06977	72.45000	0.07245	69.768	24.83	0.18	0.00	0	1,000.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	740.26780		0.74027	777.75000	0.77775	740.268	24.83	0.82	0.00	0	1,000.00	
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	3.76400		0.00376	4.63880	0.00464	3.764	30.05	0.01	0.00	0	525.00	
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,080.88220		4.08088	4,115.82290	4.11582	4,080.882	41.50	1.00	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.00290		0.00000	0.00640	0.00001	0.003	48.37	0.00	0.00	0	4,885.00	
£ / R	On 31/01/2017	Any day expiry			17.50260		17.50260	17.46770	17.46770		20.15	0.00	0.00	0	30.00	
£ / R	On 28/02/2017	Any day expiry			17.60550		17.60550	17.57070	17.57070		20.06	0.00	0.00	0	34.00	
£ / R	On 13/03/2017	Foreign Exchange Future			17.65330		17.65330	17.61830	17.61830		20.02	0.00	8,773,690.10	497	23,665.00	
£ / R	On 31/03/2017	Any day expiry			17.72270		17.72270	17.68760	17.68760		19.84	0.00	0.00	0	89.00	
£ / R	On 25/04/2017	Any day expiry			17.81810		17.81810	17.78250	17.78250		19.60	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			18.02560		18.02560	17.98940	17.98940		19.33	0.00	0.00	0	32,002.00	
£ / R	On 18/09/2017	Foreign Exchange Future			18.37690		18.37690	18.33990	18.33990		18.82	0.00	0.00	0	17.00	
£ / R	On 18/12/2017	Foreign Exchange Future			18.73340		18.73340	18.69280	18.69280		18.63	0.00	0.00	0	5,698.00	
¥ / R	On 19/12/2016	Foreign Exchange Future			0.11973		0.11973	0.12035	0.12035		29.77	0.00	478.92	4	11,156.00	
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12222		0.12222	0.12285	0.12285		23.79	0.00	0.00	0	109.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12513		0.12513	0.12578	0.12578		23.39	0.00	0.00	0	0.00	
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12789		0.12789	0.12854	0.12854		23.36	0.00	0.00	0	0.00	
€ / R	On 19/12/2016	Foreign Exchange Future			14.54010		14.54010	14.60680	14.60680		17.01	0.00	28,527,676.20	1,962	50,929.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	1.53340		0.00153	3.62650	0.00363	1.533	30.48	0.01	0.00	0	450.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	2,360.69010		2.36069	2,295.21940	2.29522	2,360.690	33.12	1.00	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	0.00010	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	49.16	0.00	0.00	0	2,961.00
€ / R	On 23/01/2017	Any day expiry			14.67420	14.67420	14.74140	14.74140	14.74140	14.74140		17.20	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.68120	14.68120	14.74820	14.74820	14.74820	14.74820		17.41	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.70180	14.70180	14.76900	14.76900	14.76900	14.76900		17.50	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.78480	14.78480	14.85220	14.85220	14.85220	14.85220		17.98	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.79860	14.79860	14.86610	14.86610	14.86610	14.86610		17.95	0.00	0.00	0	26.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.84370	14.84370	14.91120	14.91120	14.91120	14.91120		18.05	0.00	7,896,848.40	532	45,161.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	294.14030	0.29414	263.25890	0.26326	263.25890	0.26326	294.140	17.69	0.32	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	562.66720	0.56267	591.75190	0.59175	591.75190	0.59175	562.667	18.02	0.53	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	202.78300	0.20278	217.53190	0.21753	217.53190	0.21753	202.783	19.74	0.24	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	70.83450	0.07083	78.40470	0.07840	78.40470	0.07840	70.834	21.29	0.10	0.00	0	1,000.00
€ / R	On 15/03/2017	Any day expiry			14.85090	14.85090	14.91850	14.91850	14.91850	14.91850		18.09	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.90910	14.90910	14.97660	14.97660	14.97660	14.97660		18.13	0.00	0.00	0	7.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.19640	15.19640	15.26410	15.26410	15.26410	15.26410		18.16	0.00	0.00	0	78,142.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.53080	15.53080	15.59930	15.59930	15.59930	15.59930		18.26	0.00	0.00	0	1,156.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.87190	15.87190	15.93810	15.93810	15.93810	15.93810		18.38	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.00563	99.00563	98.79071	98.79071	98.79071	98.79071			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.15555	96.15555	95.93146	95.93146	95.93146	95.93146			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.99527	94.99527	94.76474	94.76474	94.76474	94.76474			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.14854	97.14854	96.91468	96.91468	96.91468	96.91468			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.84864	100.84864	100.61455	100.61455	100.61455	100.61455			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06871	100.06871	100.06871	100.06871	100.06871	100.06871			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00820	100.00820	100.00780	100.00780	100.00780	100.00780			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63311	99.63311	99.63102	99.63102	99.63102	99.63102			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.68379	99.68379	99.67800	99.67800	99.67800	99.67800			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.96732	99.96732	99.96092	99.96092	99.96092	99.96092			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.98943	99.98943	99.98300	99.98300	99.98300	99.98300			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.29334	99.29334	99.28231	99.28231	99.28231	99.28231			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.98417	98.98417	98.96746	98.96746	98.96746	98.96746			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.07986	99.07986	99.05610	99.05610	99.05610	99.05610			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.60000	99.60000	99.57000	99.57000	99.57000	99.57000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.20827	98.20827	98.09515	98.09515	98.09515	98.09515			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.57941	97.57941	97.45352	97.45352	97.45352	97.45352			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.92128	96.92128	96.78342	96.78342	96.78342	96.78342			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.24135	97.24135	97.09181	97.09181	97.09181	97.09181			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.51918	99.51918	99.36323	99.36323	99.36323	99.36323			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future			511.72400	511.72400	512.25200	512.25200	512.25200	512.25200			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future			521.63900	521.63900	522.17900	522.17900	522.17900	522.17900			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			532.06700	532.06700	532.62500	532.62500	532.62500	532.62500			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	592.04700		592.04700		592.02600	592.02600			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	603.51800		603.51800		603.49900	603.49900			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	615.58300		615.58300		615.57100	615.57100			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	537.32700		537.32700		537.35900	537.35900			0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future	547.73900		547.73900		547.77300	547.77300			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	558.68800		558.68800		558.73100	558.73100			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.28730		10.28730		10.22160	10.22160		12.70	0.00	20,574.60	2	8,043.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.43680		10.43680		10.37050	10.37050		14.27	0.00	2,087,360.00	200	12,259.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.61030		10.61030		10.54260	10.54260		14.34	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.77370		10.77370		10.70500	10.70500		14.86	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.93980		10.93980		10.86880	10.86880		15.23	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.45310		10.45310		10.39360	10.39360		14.59	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.63720		10.63720		10.57660	10.57660		16.29	0.00	0.00	0	160.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.84930		10.84930		10.78690	10.78690		16.34	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	11.04710		11.04710		10.98310	10.98310		16.29	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	498.63110		498.63110		553.87860	553.87860			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	13.50490		13.50490		13.51920	13.51920		20.10	0.00	243,088.20	18	1,712.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.80330		13.80330		13.81700	13.81700		18.32	0.00	82,819.80	6	121.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.15070		14.15070		14.16430	14.16430		18.99	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.48090		14.48090		14.49470	14.49470		20.58	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	1.98590		1.98590		1.98650	1.98650		16.08	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.99430		1.99430		1.99900	1.99900		17.47	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.01440		2.01440		2.01980	2.01980		17.59	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.03330		2.03330		2.04090	2.04090		18.24	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	1.95670		1.95670		1.96500	1.96500		15.57	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.99780		1.99780		2.00590	2.00590		16.97	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.04570		2.04570		2.05370	2.05370		17.28	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.54813	79.33717		10.54908	79.33114				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.62832	77.08067		10.62927	77.07472				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.70207	78.62207		10.70289	78.61700				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	10.68514	83.45694		10.69114	83.41339				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.76520	80.81141		10.77137	80.76724				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.83801	82.42767		10.84422	82.38373				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	535.20900	535.20900		535.26200	535.26200				0.00	0.00	0	487.00
GOVI	On 04/05/2017	GOVI	545.57900	545.57900		545.63500	545.63500				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	556.48500	556.48500		556.55000	556.55000				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.77460	1.77460		1.77020	1.77020			16.62	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.80390	1.80390		1.80040	1.80040			18.71	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.83790	1.83790		1.83450	1.83450			18.99	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.86890	1.86890		1.86590	1.86590			18.87	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	126.17244	126.17244		126.37334	126.37334				0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	128.62489	128.62489		128.83016	128.83016				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	129.87047	129.87047		130.08148	130.08148				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	105.97003	105.97003		105.98014	105.98014				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	106.99000	106.99000		107.00055	107.00055				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	109.13508	109.13508		109.14737	109.14737				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	130.39963	130.39963		130.52229	130.52229				0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	132.93437	132.93437		133.05970	133.05970				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	134.09967	134.09967		134.22930	134.22930				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	129.37805	129.37805		129.12006	129.12006				0.00	0.00	0	18,408.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 04/05/2017	Bond Future		130.36370	130.36370		130.10123	130.10123			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		132.97753	132.97753		132.71173	132.71173			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		137.85754	137.85754		137.87096	137.87096			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future		140.53714	140.53714		140.55131	140.55131			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		141.69236	141.69236		141.70825	141.70825			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		246.41100	246.41100		246.20100	246.20100			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future		251.20100	251.20100		250.98700	250.98700			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		256.23700	256.23700		256.02200	256.02200			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		669.92200	669.92200		669.34200	669.34200			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		682.92500	682.92500		682.33400	682.33400			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		696.36800	696.36800		695.76600	695.76600			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		0.13480	0.13480		0.13450	0.13450			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.13470	0.13470		0.13470	0.13470			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.13470	0.13470		0.13480	0.13480			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.13420	0.13420		0.13490	0.13490			0.00	0.00	0	1,382.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		9.85550	9.85550		9.83670	9.83670		14.10	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.99250	9.99250		9.97380	9.97380		15.57	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		10.15010	10.15010		10.13080	10.13080		15.77	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		10.29640	10.29640		10.27670	10.27670		16.26	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.28730	1.28730		1.29390	1.29390			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.30710	1.30710		1.31390	1.31390			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.31840	1.31840		1.32500	1.32500			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.33030	1.33030		1.33710	1.33710			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			1.25850		1.25850		1.25960	1.25960			0.00	0.00	0	2.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.26120		1.26120		1.26230	1.26230			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.26410		1.26410		1.26520	1.26520			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.26710		1.26710		1.26820	1.26820			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.05590		1.05590		1.06380	1.06380			0.00	52,795.00	50	2.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06050		1.06050		1.06830	1.06830			0.00	10,605.00	10	10.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06570		1.06570		1.07350	1.07350			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07080		1.07080		1.07870	1.07870			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.90956		111.66098		8.91006	111.65752		9.24	0.00	39,081,343.00	350	114,336.00
R186	On 02/02/2017	Bond Future	8.00	Call	83.61000		0.08361		87.20000	0.08720	83.610	8.93	0.05	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	359.80000		0.35980		368.33000	0.36833	359.800	9.05	0.17	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	439.59000		0.43959		448.96000	0.44896	439.590	9.07	0.20	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	736.50000		0.73650		747.90000	0.74790	736.500	9.12	0.30	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	779.05000		0.77905		790.64000	0.79064	779.050	9.12	0.31	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,733.26000		1.73326	1,749.43000	1.74943	1,733.260	9.20	0.52	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,625.95000		1.62595	1,642.09000	1.64209	1,625.950	9.21	0.50	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,457.15000		1.45715	1,473.14000	1.47314	1,457.150	9.22	0.47	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,242.76000		1.24276	1,258.38000	1.25838	1,242.760	9.25	0.42	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,029.31000		1.02931	1,044.30000	1.04430	1,029.310	9.30	0.37	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	467.69000		0.46769	478.83000	0.47883	467.690	9.47	0.20	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	349.29000		0.34929	358.92000	0.35892	349.290	9.53	0.16	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.95325		113.82448		8.95372	113.82130		9.02	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.98805		110.79512		8.98832	110.79333		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			294.75861		294.75861		294.61164	294.61164			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			300.48782		300.48782		300.33879	300.33879			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.60888		299.60888		299.46089	299.46089			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			243.24576		243.24576		242.30624	242.30624			0.00	0.00	0	36,620.00
R202	On 04/05/2017	Bond Future			247.97374		247.97374		247.01669	247.01669			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			249.27853		249.27853		248.30572	248.30572			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			8.65888		99.20141		8.63365	99.31546		6.60	0.00	0.00	0	19,260.00
R2023	On 04/05/2017	Bond Future			8.70046		97.19101		8.67380	97.30757		6.61	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 03/08/2017	Bond Future		8.73011	99.13433		8.70165	99.25452		6.35	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		7.70931	103.60301		7.66531	103.62846		0.62	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future		7.49699	101.43730		7.42176	101.46358		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		9.32642	90.28513		9.33208	90.24597			0.00	442,397,137.00	4,900	36,961.00
R2030	On 04/05/2017	Bond Future		9.37657	92.03478		9.38238	91.99515			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.42113	89.86792		9.42696	89.82872			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		9.46831	93.22993		9.47400	93.18786		12.66	0.00	0.00	0	19,889.00
R2032	On 04/05/2017	Bond Future		9.51786	90.87730		9.52370	90.83467		12.99	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.56045	92.69461		9.56631	92.65233		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		9.58479	97.87214		9.58541	97.86710			0.00	0.00	0	6,944.00
R2035	On 04/05/2017	Bond Future		9.63334	95.26514		9.63394	95.26032			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.67572	97.17006		9.67618	97.16641			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		9.64209	90.12043		9.64266	90.11581		14.78	0.00	0.00	0	45,256.00
R2037	On 04/05/2017	Bond Future		9.69339	91.86689		9.69394	91.86249		14.54	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.74003	89.44629		9.74044	89.44304		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		7.91356	101.18734		7.87036	101.26120		1.94	0.00	173,333,913.42	1,713	30,150.00
R204	On 04/05/2017	Bond Future		7.92820	103.14793		7.87761	103.22355		1.71	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.89485	101.16818		7.83342	101.24666		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		9.66657	94.06227		9.66712	94.05748		15.45	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.71697	95.88522		9.71751	95.88057		15.20	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.76283	93.29450		9.76324	93.29100		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		9.67035	91.39276		9.67089	91.38799		16.16	0.00	0.00	0	20,651.00
R2044	On 04/05/2017	Bond Future		9.71876	93.16387		9.71928	93.15933		15.90	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.76272	90.64397		9.76311	90.64059		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			9.64629		95.06338		9.64685	95.05832		15.99	0.00	0.00	0	68,138.00
R2048	On 04/05/2017	Bond Future			9.68995		92.46539		9.69049	92.46054		16.50	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.72804		94.31436		9.72846	94.31062		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			8.16853		98.09679		8.12661	98.20284		3.17	0.00	961,054,251.63	9,797	75,635.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,889.53000		1.88953	1,990.34000	1.99034	1,889.530		3.29	0.93	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.20851		99.99766		8.16211	100.10608		2.90	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.22467		98.35294		8.17237	98.46486		2.86	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	865.76000		0.86576	923.78000	0.92378	865.760		2.85	0.49	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			8.33436		96.94066		8.30879	97.02585		4.53	0.00	0.00	0	33,611.00
R208	On 04/05/2017	Bond Future			8.37061		95.41603		8.34304	95.50320		4.39	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.38979		97.32400		8.35965	97.41419		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			9.52967		73.59333		9.53020	73.58974		14.68	0.00	73,593,330.00	1,000	66,540.00
R209	On 04/05/2017	Bond Future			9.57378		71.86841		9.57429	71.86498		15.15	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.61167		73.30554		9.61205	73.30301		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			186.09216		186.09216		186.11020	186.11020			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			187.39133		187.39133		187.41032	187.41032			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			191.14886		191.14886		191.17052	191.17052			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			145.67694		145.67694		145.55140	145.55140			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			148.50862		148.50862		148.38108	148.38108			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 03/08/2017	Bond Future	149.45458		149.45458		149.32641	149.32641			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.34203		84.96147		9.34769	84.92338		12.38	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future	9.38580		83.05578		9.39161	83.01713		12.72	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.42291		84.71648		9.42873	84.67820		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	9.59022		74.02647		9.59584	73.98658		15.43	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.63220		72.16262		9.63795	72.12211		15.92	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.66860		73.60551		9.67436	73.56521		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	22,940.26000		22,940.26000		22,979.03000	22,979.03000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	23,297.84000		23,297.84000		23,349.65000	23,349.65000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.63380		9.63380		9.64800	9.64800		13.59	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.79350		9.79350		9.80860	9.80860		15.39	0.00	0.00	0	36.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.98020		9.98020		9.99380	9.99380		15.54	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	3.95910		3.95910		3.95500	3.95500		17.77	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.94440		3.94440		3.94430	3.94430		16.80	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.91800		3.91800		3.91770	3.91770		16.76	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.39430		1.39430		1.38810	1.38810			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.35060		1.35060		1.34460	1.34460			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29600		1.29600		1.29010	1.29010			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.24480		1.24480		1.23930	1.23930			0.00	0.00	0	0.00
Total for Derivatives :												3,558,763,229.14	152,777	4 703 305.00
Grand Total:												3,558,763,229.14	152,777	4 703 305.00