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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/12/2016

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 13/12/2016	Any day expiry	13.60430	13.60430		13.64140	13.64140		23.09	0.00	6,821,075.00	500	0.00
\$ / R	On 14/12/2016	Any day expiry	13.60670	13.60670		13.64140	13.64140		22.68	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry	13.60670	13.60670		13.64150	13.64150		31.45	0.00	17,561,158.00	1,292	2,477.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.61390	13.61390		13.65000	13.65000		22.27	0.00	941,469,254.50	69,155	293,233.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	0.42830	0.00043	0.35050	0.00035	0.428	39.31	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	4.32430	0.00432	3.38290	0.00338	4.324	30.47	0.02	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	6.92540	0.00693	5.07260	0.00507	6.925	28.46	0.03	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	16.75990	0.01676	11.43040	0.01143	16.760	25.97	0.08	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	40.20510	0.04021	32.18020	0.03218	40.205	24.61	0.17	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	336.51660	0.33652	363.17280	0.36317	336.517	23.87	0.75	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	62.61660	0.06262	53.17280	0.05317	62.617	23.87	0.25	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	64.89260	0.06489	55.33350	0.05533	64.893	23.81	0.26	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	77.34870	0.07735	67.21860	0.06722	77.349	23.50	0.29	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	101.35900	0.10136	90.30340	0.09030	101.359	23.01	0.36	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	108.21660	0.10822	96.92140	0.09692	108.217	22.89	0.38	0	36,016.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	118.56110	0.11856	136.32440	0.13632	118.561	22.60	0.42	500	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
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	204.66110	0.20466	186.32440	0.18632	204.661	22.60	0.58	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	236.55200	0.23655	216.61620	0.21662	236.552	22.77	0.63	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	249.94510	0.24995	229.38240	0.22938	249.945	22.84	0.65	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.85	Put	306.89870	0.30690	283.93090	0.28393	306.899	23.10	0.71	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.90	Put	345.01360	0.34501	320.64070	0.32064	345.014	23.27	0.75	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	40.11720	0.04012	49.30310	0.04930	40.117	23.60	0.18	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	426.21720	0.42622	399.30310	0.39930	426.217	23.60	0.82	0.00	0	88,710.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	32.84210	0.03284	40.90210	0.04090	32.842	23.77	0.15	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	29.05620	0.02906	36.48840	0.03649	29.056	23.87	0.14	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	27.88290	0.02788	35.11360	0.03511	27.883	23.90	0.13	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	512.85170	0.51285	483.78490	0.48378	512.852	23.93	0.87	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	530.71150	0.53071	501.26150	0.50126	530.712	24.00	0.88	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.14	Put	548.72520	0.54873	518.90790	0.51891	548.725	24.06	0.89	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.15	Put	557.78700	0.55779	527.79160	0.52779	557.787	24.10	0.89	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	19.07850	0.01908	24.67220	0.02467	19.078	24.20	0.10	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	17.50070	0.01750	22.77230	0.02277	17.501	24.26	0.09	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	603.60070	0.60360	572.77230	0.57277	603.601	24.26	0.91	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	14.06140	0.01406	18.59150	0.01859	14.061	24.43	0.07	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	650.16140	0.65016	618.59150	0.61859	650.161	24.43	0.93	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	697.35190	0.69735	665.12590	0.66513	697.352	24.60	0.94	0.00	0	3,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	10.11020	0.01011	12.79510	0.01280	10.110	25.11	0.06	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	8.67040	0.00867	10.70060	0.01070	8.670	25.88	0.05	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	843.76840	0.84377	809.37530	0.80938	843.768	26.53	0.96	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	6.81340	0.00681	8.24760	0.00825	6.813	27.17	0.04	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	892.91340	0.89291	858.24760	0.85825	892.913	27.17	0.96	0.00	0	32,849.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	902.75790	0.90276	868.04270	0.86804	902.758	27.30	0.96	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	5.45090	0.00545	6.45920	0.00646	5.451	28.46	0.03	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,021.21510	1.02122	986.02070	0.98602	1,021.215	28.85	0.97	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	1,050.90710	1.05091	1,015.61970	1.01562	1,050.907	29.24	0.97	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	4.52420	0.00452	5.25260	0.00525	4.524	29.62	0.02	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,090.53500	1.09053	1,055.13720	1.05514	1,090.535	29.75	0.98	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,189.76600	1.18977	1,154.14660	1.15415	1,189.766	31.04	0.98	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	3.53530	0.00354	3.97950	0.00398	3.535	31.30	0.02	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	3.29350	0.00329	3.67130	0.00367	3.294	31.82	0.02	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	2.44220	0.00244	2.81600	0.00282	2.442	33.32	0.01	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,388.54220	1.38854	1,352.81600	1.35282	1,388.542	33.32	0.99	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	1.82230	0.00182	2.10750	0.00211	1.822	34.00	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,587.46760	1.58747	1,551.58640	1.55159	1,587.468	34.67	0.99	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,597.42940	1.59743	1,561.54250	1.56154	1,597.429	34.74	0.99	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	0.78480	0.00078	0.91600	0.00092	0.785	36.03	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,786.88480	1.78688	1,750.91600	1.75092	1,786.885	36.03	1.00	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	0.63300	0.00063	0.74070	0.00074	0.633	36.57	0.00	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,886.70030	1.88670	1,850.70290	1.85070	1,886.700	36.71	1.00	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,956.59960	1.95660	1,920.58630	1.92059	1,956.600	37.18	1.00	0.00	0	1,400.00

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	15.68	Put	2,066.47680	2.06648	2,030.44380	2.03044	2,066.477	37.92	1.00	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,186.37970	2.18638	2,150.33070	2.15033	2,186.380	38.74	1.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	0.24770	0.00025	0.29340	0.00029	0.248	39.08	0.00	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	0.17390	0.00017	0.20700	0.00021	0.174	40.09	0.00	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,386.27390	2.38627	2,350.20700	2.35021	2,386.274	40.09	1.00	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	0.13550	0.00014	0.16190	0.00016	0.136	40.84	0.00	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	0.09080	0.00009	0.10570	0.00011	0.091	42.29	0.00	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,916.21530	2.91622	2,880.10130	2.88010	2,916.215	45.97	1.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	0.11770	0.00012	0.10340	0.00010	0.118	46.30	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	3,076.23550	3.07624	3,040.11940	3.04012	3,076.235	48.64	1.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	0.14630	0.00015	0.12920	0.00013	0.146	49.97	0.00	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	0.16670	0.00017	0.14770	0.00015	0.167	52.31	0.00	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	0.17440	0.00017	0.15460	0.00015	0.174	53.15	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	0.18070	0.00018	0.16030	0.00016	0.181	53.81	0.00	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	0.25050	0.00025	0.22370	0.00022	0.251	60.33	0.00	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	0.27300	0.00027	0.24420	0.00024	0.273	62.16	0.00	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	0.30810	0.00031	0.27610	0.00028	0.308	64.84	0.00	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	0.31500	0.00032	0.28240	0.00028	0.315	65.34	0.00	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	0.15180	0.00015	0.15940	0.00016	0.152	65.51	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	0.13060	0.00013	0.13700	0.00014	0.131	65.51	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	0.11810	0.00012	0.12390	0.00012	0.118	65.51	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	0.11220	0.00011	0.11780	0.00012	0.112	65.51	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.01490	0.00001	0.01550	0.00002	0.015	65.51	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.01170	0.00001	0.01220	0.00001	0.012	65.51	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.01100	0.00001	0.01150	0.00001	0.011	65.51	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.00730	0.00001	0.00760	0.00001	0.007	65.51	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.00550	0.00001	0.00580	0.00001	0.006	65.51	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.00130	0.00000	0.00140	0.00000	0.001	65.51	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.00110	0.00000	0.00120	0.00000	0.001	65.51	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.00070	0.00000	0.00080	0.00000	0.001	65.51	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.00050	0.00000	0.00050	0.00000	0.001	65.51	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.00040	0.00000	0.00040	0.00000	0.000	65.51	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.00030	0.00000	0.00030	0.00000	0.000	65.51	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.00020	0.00000	0.00020	0.00000	0.000	65.51	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	65.51	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	65.51	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	65.51	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.61760	13.61760	13.65420	13.65420		21.62	0.00	0.00	0	720.00
\$ / R	On 21/12/2016	Any day expiry	13.50	Put	122.61160	0.12261	112.68010	0.11268	122.612	21.87	0.39	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	18.47850	0.01848	22.74830	0.02275	18.478	23.79	0.09	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	3.45270	0.00345	4.80370	0.00480	3.453	30.18	0.02	0.00	0	20,000.00
\$ / R	On 28/12/2016	Any day expiry			13.63550	13.63550	13.67340	13.67340		19.91	0.00	1,378,950.00	100	2,312.00
\$ / R	On 29/12/2016	Any day expiry			13.63830	13.63830	13.67630	13.67630		19.86	0.00	0.00	0	0.00
\$ / R	On 04/01/2017	Any day expiry			13.65520	13.65520	13.69330	13.69330		19.15	0.00	3,434,650.00	250	2,250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 11/01/2017	Any day expiry			13.67490	13.67490		13.71320	13.71320	18.84	0.00	0.00	0	50.00
\$ / R			On 13/01/2017	Any day expiry			13.68060	13.68060		13.71890	13.71890	18.97	0.00	0.00	0	0.00
\$ / R	13.95	Put	On 13/01/2017	Any day expiry	467.92020	0.46792	445.50930	0.44551	467.920	19.62	0.62	0.00	0	2,000.00		
\$ / R	16.17	Call	On 13/01/2017	Any day expiry	3.80760	0.00381	5.65470	0.00565	3.808	24.82	0.01	0.00	0	2,000.00		
\$ / R			On 17/01/2017	Any day expiry	13.69190	13.69190	13.73030	13.73030		18.79	0.00	0.00	0	2,600.00		
\$ / R			On 18/01/2017	Any day expiry	13.69440	13.69440	13.73290	13.73290		18.85	0.00	0.00	0	0.00		
\$ / R	14.28	Call	On 18/01/2017	Any day expiry	136.56900	0.13657	148.43780	0.14844	136.569	20.27	0.27	0.00	0	5,000.00		
\$ / R			On 20/01/2017	Any day expiry	13.69960	13.69960	13.73820	13.73820		18.94	0.00	0.00	0	184.00		
\$ / R			On 23/01/2017	Any day expiry	13.70730	13.70730	13.74600	13.74600		18.79	0.00	0.00	0	70.00		
\$ / R			On 25/01/2017	Any day expiry	13.71240	13.71240	13.75130	13.75130		18.89	0.00	0.00	0	0.00		
\$ / R	14.10	Put	On 25/01/2017	Any day expiry	601.98510	0.60199	578.84570	0.57885	601.985	19.80	0.65	0.00	0	1,000.00		
\$ / R	15.89	Call	On 25/01/2017	Any day expiry	14.47960	0.01448	18.45280	0.01845	14.480	23.13	0.03	0.00	0	1,000.00		
\$ / R			On 27/01/2017	Any day expiry	13.71760	13.71760	13.75650	13.75650		18.96	0.00	17,665,100.50	1,289	1,289.00		
\$ / R	13.80	Put	On 27/01/2017	Any day expiry	412.31200	0.41231	393.59580	0.39360	412.312	19.18	0.52	0.00	0	1,000.00		
\$ / R	14.41	Call	On 27/01/2017	Any day expiry	149.01070	0.14901	161.57480	0.16157	149.011	20.53	0.26	0.00	0	1,000.00		
\$ / R			On 31/01/2017	Any day expiry	13.72790	13.72790	13.76700	13.76700		18.97	0.00	0.00	0	2,339.00		
\$ / R	14.15	Put	On 31/01/2017	Any day expiry	649.88140	0.64988	626.83170	0.62683	649.881	19.85	0.65	0.00	0	210.00		
\$ / R	15.07	Call	On 31/01/2017	Any day expiry	69.38010	0.06938	76.08490	0.07608	69.380	21.86	0.13	0.00	0	210.00		
\$ / R			On 17/02/2017	Any day expiry	13.77160	13.77160	13.81160	13.81160		19.17	0.00	0.00	0	0.00		
\$ / R	14.32	Put	On 17/02/2017	Any day expiry	803.86750	0.80387	781.17940	0.78118	803.868	20.18	0.66	0.00	0	1,500.00		
\$ / R	15.03	Call	On 17/02/2017	Any day expiry	120.79680	0.12080	131.31220	0.13131	120.797	21.62	0.18	0.00	0	1,500.00		
\$ / R			On 27/02/2017	Any day expiry	13.79750	13.79750	13.83770	13.83770		19.08	0.00	0.00	0	5,745.00		
\$ / R			On 28/02/2017	Any day expiry	13.80000	13.80000	13.84030	13.84030		19.11	0.00	125,604.00	9	374.00		
\$ / R			On 01/03/2017	Any day expiry	13.80260	13.80260	13.84290	13.84290		19.21	0.00	0.00	0	0.00		
\$ / R			On 13/03/2017	Foreign Exchange Future	13.83370	13.83370	13.87430	13.87430		19.20	0.00	974,847,005.30	70,469	347,761.00		
\$ / R	12.20	Put	On 13/03/2017	Foreign Exchange Future	49.66350	0.04966	47.74140	0.04774	49.664	18.77	0.08	0.00	0	250.00		
\$ / R	12.50	Put	On 13/03/2017	Foreign Exchange Future	78.86080	0.07886	75.47590	0.07548	78.861	18.26	0.12	0.00	0	1,500.00		
\$ / R	13.00	Put	On 13/03/2017	Foreign Exchange Future	180.18920	0.18019	173.68740	0.17369	180.189	18.37	0.23	0.00	0	95,797.00		
\$ / R	13.03	Put	On 13/03/2017	Foreign Exchange Future	188.32530	0.18833	181.59720	0.18160	188.325	18.37	0.24	0.00	0	1,000.00		
\$ / R	13.10	Put	On 13/03/2017	Foreign Exchange Future	208.31190	0.20831	201.03220	0.20103	208.312	18.39	0.26	0.00	0	4,800.00		
\$ / R	13.25	Put	On 13/03/2017	Foreign Exchange Future	258.18840	0.25819	249.61300	0.24961	258.188	18.51	0.30	0.00	0	100.00		
\$ / R	13.50	Put	On 13/03/2017	Foreign Exchange Future	359.20030	0.35920	348.24000	0.34824	359.200	18.80	0.38	0.00	0	2,000.00		
\$ / R	13.65	Call	On 13/03/2017	Foreign Exchange Future	613.22480	0.61322	641.34810	0.64135	613.225	18.97	0.58	0.00	0	2,400.00		
\$ / R	13.70	Call	On 13/03/2017	Foreign Exchange Future	588.26430	0.58826	615.87250	0.61587	588.264	19.03	0.56	0.00	0	1,603.00		
\$ / R	14.00	Call	On 13/03/2017	Foreign Exchange Future	457.44440	0.45744	481.79300	0.48179	457.444	19.47	0.47	3,279,190.00	500	501.00		
\$ / R	14.00	Put	On 13/03/2017	Foreign Exchange Future	623.74440	0.62374	607.49300	0.60749	623.744	19.47	0.53	0.00	0	11,320.00		
\$ / R	14.10	Put	On 13/03/2017	Foreign Exchange Future	686.91610	0.68692	669.54620	0.66955	686.916	19.65	0.56	0.00	0	46,000.00		
\$ / R	14.30	Call	On 13/03/2017	Foreign Exchange Future	354.94940	0.35495	375.99890	0.37600	354.949	20.01	0.39	0.00	0	200.00		
\$ / R	14.30	Put	On 13/03/2017	Foreign Exchange Future	821.24940	0.82125	801.69890	0.80170	821.249	20.01	0.61	0.00	0	30,000.00		
\$ / R	14.40	Call	On 13/03/2017	Foreign Exchange Future	325.82460	0.32582	345.81590	0.34582	325.825	20.19	0.36	0.00	0	7,300.00		
\$ / R	14.40	Put	On 13/03/2017	Foreign Exchange Future	892.12460	0.89212	871.51590	0.87152	892.125	20.19	0.64	0.00	0	29,152.00		
\$ / R	14.44	Call	On 13/03/2017	Foreign Exchange Future	314.82140	0.31482	334.39670	0.33440	314.821	20.26	0.35	0.00	0	100.00		
\$ / R	14.44	Put	On 13/03/2017	Foreign Exchange Future	921.12140	0.92112	900.09670	0.90010	921.121	20.26	0.65	0.00	0	100.00		
\$ / R	14.50	Call	On 13/03/2017	Foreign Exchange Future	298.97700	0.29898	317.93840	0.31794	298.977	20.37	0.34	0.00	0	750.00		

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	14.65	Put	1,079.32280	1.07932	1,056.18710	1.05619	1,079.323	20.66	0.69	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	210.88340	0.21088	225.93950	0.22594	210.883	21.17	0.25	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	202.13130	0.20213	216.75450	0.21675	202.131	21.27	0.25	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	195.39900	0.19540	209.68630	0.20969	195.399	21.34	0.24	0.00	0	506.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	179.56840	0.17957	193.03410	0.19303	179.568	21.54	0.22	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,557.26490	1.55726	1,529.12690	1.52913	1,557.265	21.79	0.80	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,670.13760	1.67014	1,640.99640	1.64100	1,670.138	22.02	0.82	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	129.60860	0.12961	140.19000	0.14019	129.609	22.22	0.17	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	127.38160	0.12738	0.00000	0.00000	127.382	22.26	0.17	2,303,805.40	1,000	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,973.48570	1.97349	1,942.01220	1.94201	1,973.486	22.59	0.86	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,009.86580	2.00987	1,978.14760	1.97815	2,009.866	22.66	0.86	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	98.37450	0.09837	106.90130	0.10690	98.375	22.76	0.13	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	82.96970	0.08297	90.40540	0.09041	82.970	23.10	0.11	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	68.95210	0.06895	75.34240	0.07534	68.952	23.47	0.10	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	54.70200	0.05470	59.96810	0.05997	54.702	23.94	0.08	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,961.09900	2.96110	2,924.22010	2.92422	2,961.099	24.38	0.94	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	36.93350	0.03693	39.02650	0.03903	36.933	24.82	0.05	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	29.28180	0.02928	29.88340	0.02988	29.282	25.37	0.04	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	11.14720	0.01115	10.23090	0.01023	11.147	26.60	0.02	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	11.02170	0.01102	10.11240	0.01011	11.022	26.60	0.02	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	5.77440	0.00577	5.19790	0.00520	5.774	26.60	0.01	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	3.67530	0.00368	3.26330	0.00326	3.675	26.60	0.01	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.27790	0.00028	0.22710	0.00023	0.278	26.60	0.00	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			13.88120	13.88120	13.92200	13.92200		19.29	0.00	0.00	0	1,561.00
\$ / R	On 11/04/2017	Any day expiry			13.91030	13.91030	13.95110	13.95110		19.24	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.91300	13.91300	13.95380	13.95380		19.24	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	634.03380	0.63403	620.39170	0.62039	634.034	19.32	0.49	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	71.20970	0.07121	76.36770	0.07637	71.210	24.34	0.08	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.91560	13.91560	13.95640	13.95640		19.26	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			13.93680	13.93680	13.97760	13.97760		19.28	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.94740	13.94740	13.98830	13.98830		19.24	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	565.80150	0.56580	554.53840	0.55454	565.802	19.07	0.44	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	736.27300	0.73627	722.23730	0.72224	736.273	19.47	0.51	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	306.79080	0.30679	325.29410	0.32529	306.791	21.00	0.29	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	104.78030	0.10478	113.31780	0.11332	104.780	23.33	0.12	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.09310	14.09310	14.13410	14.13410		19.30	0.00	15,347,385.90	1,089	190,051.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	633.55780	0.63356	624.57530	0.62458	633.558	18.97	0.42	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	654.50590	0.65451	645.29080	0.64529	654.506	19.02	0.43	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	787.50130	0.78750	776.82800	0.77683	787.501	19.31	0.48	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	828.89930	0.82890	817.57950	0.81758	828.899	19.40	0.49	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	859.08040	0.85908	847.40580	0.84741	859.080	19.47	0.50	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	920.91690	0.92092	908.53650	0.90854	920.917	19.60	0.52	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	623.51180	0.62351	650.91870	0.65092	623.512	19.83	0.45	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,301.25760	1.30126	1,284.58200	1.28458	1,301.258	20.36	0.62	0.00	0	1,297.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	385.03310		0.38503		405.89200	0.40589	385.033	21.11	0.31	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,772.33750		1.77234		1,751.55640	1.75156	1,772.338	21.26	0.71	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	313.82690		0.31383		332.46530	0.33247	313.827	21.60	0.26	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,000.72690		2.00073		1,978.36530	1.97837	2,000.727	21.60	0.74	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	302.16810		0.30217		320.30340	0.32030	302.168	21.69	0.25	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	300.53880		0.30054		318.60670	0.31861	300.539	21.70	0.25	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	278.71220		0.27871		295.81000	0.29581	278.712	21.87	0.23	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	264.16620		0.26417		280.59810	0.28060	264.166	22.00	0.22	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	242.57640		0.24258		257.98900	0.25799	242.576	22.19	0.21	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	189.61480		0.18961		202.32850	0.20233	189.615	22.77	0.17	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	108.41550		0.10842		114.63530	0.11464	108.415	25.34	0.10	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	83.89040		0.08389		90.31100	0.09031	83.890	25.72	0.08	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	41.87290		0.04187		45.65920	0.04566	41.873	25.72	0.04	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.15390		14.15390		14.19500	14.19500		19.36	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	716.39260		0.71639		706.36140	0.70636	716.393	19.12	0.43	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	144.14910		0.14415		152.98510	0.15299	144.149	24.72	0.12	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.17760		14.17760		14.21880	14.21880		19.37	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.33360		14.33360		14.37520	14.37520		19.48	0.00	0.00	0	4,455.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	282.57890		0.28258		277.37350	0.27737	282.579	18.03	0.21	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	360.77530		0.36078		354.28260	0.35428	360.775	18.28	0.24	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	503.12780		0.50313		494.98160	0.49498	503.128	18.50	0.31	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	655.00460		0.65500		645.28000	0.64528	655.005	18.76	0.37	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	659.90030		0.65990		650.12850	0.65013	659.900	18.77	0.37	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	905.14120		0.90514		893.13320	0.89313	905.141	19.32	0.45	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	963.42850		0.96343		950.93420	0.95093	963.429	19.44	0.46	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,053.69720		1.05370		1,040.37510	1.04038	1,053.697	19.61	0.49	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	416.49940		0.41650		434.74050	0.43474	416.499	21.91	0.27	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	356.01080		0.35601		372.54970	0.37255	356.011	22.36	0.24	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	329.65560		0.32966		345.40330	0.34540	329.656	22.59	0.22	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	325.90620		0.32591		341.53870	0.34154	325.906	22.62	0.22	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	240.44040		0.24044		253.47700	0.25348	240.440	24.11	0.16	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.42690		14.42690		14.46850	14.46850		19.55	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.57630		14.57630		14.61780	14.61780		19.61	0.00	0.00	0	14,956.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	532.70250		0.53270		523.88030	0.52388	532.703	18.44	0.29	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	822.28100		0.82228		811.24250	0.81124	822.281	18.96	0.38	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	869.75260		0.86975		858.32610	0.85833	869.753	19.06	0.39	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	902.11920		0.90212		890.43820	0.89044	902.119	19.14	0.40	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	918.51980		0.91852		906.71170	0.90671	918.520	19.17	0.41	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,102.07280		1.10207		1,088.90210	1.08890	1,102.073	19.55	0.45	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,120.06430		1.12006		1,106.76290	1.10676	1,120.064	19.59	0.45	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	593.63870		0.59364		614.10340	0.61410	593.639	21.80	0.32	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	545.43480		0.54543		564.77340	0.56477	545.435	22.10	0.30	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	495.94170		0.49594		514.06130	0.51406	495.942	22.44	0.27	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	489.97780		0.48998		507.94590	0.50795	489.978	22.49	0.27	0.00	0	16,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	485.55980	0.48556	503.41510	0.50342	485.560	22.52	0.27	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	479.75410	0.47975	497.46030	0.49746	479.754	22.56	0.27	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	388.62010	0.38862	403.05530	0.40306	388.620	23.70	0.22	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.82080	14.82080	14.86350	14.86350		20.13	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.06520	15.06520	15.10920	15.10920		20.47	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	753.77490	0.75377	741.29490	0.74129	753.775	19.21	0.30	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.61390	13.61390	13.65000	13.65000		22.27	0.00	0.00	0	399.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.83370	13.83370	13.87430	13.87430		19.20	0.00	968,359.00	70	522.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.09310	14.09310	14.13410	14.13410		19.30	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.33360	14.33360	14.37520	14.37520		19.48	0.00	0.00	0	0.00
£ / R	On 15/12/2016	Any day expiry			17.30920	17.30920	17.27170	17.27170		26.70	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.31940	17.31940	17.28370	17.28370		23.85	0.00	50,520,689.80	2,917	32,390.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	2.52650	0.00253	3.91520	0.00392	2.527	29.61	0.01	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	597.05630	0.59706	574.70350	0.57470	597.056	23.85	0.86	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	37.65630	0.03766	51.00350	0.05100	37.656	23.85	0.14	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	128.84880	0.12885	160.89710	0.16090	128.849	23.85	0.35	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	220.97460	0.22097	225.65660	0.22566	220.975	23.85	0.52	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	201.57460	0.20157	241.95660	0.24196	201.575	23.85	0.48	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	38.22950	0.03823	46.47050	0.04647	38.229	26.46	0.13	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	718.82950	0.71883	762.77050	0.76277	718.829	26.46	0.87	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	1.40210	0.00140	1.84230	0.00184	1.402	34.57	0.01	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,090.74920	4.09075	4,126.45260	4.12645	4,090.749	49.92	1.00	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.00190	0.00000	0.00060	0.00000	0.002	61.34	0.00	0.00	0	4,885.00
£ / R	On 06/01/2017	Any day expiry			17.38800	17.38800	17.35710	17.35710		20.91	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			17.48960	17.48960	17.45650	17.45650		20.08	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			17.59120	17.59120	17.55930	17.55930		20.14	0.00	0.00	0	34.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.63880	17.63880	17.60710	17.60710		20.15	0.00	112,112,212.80	6,356	25,997.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	1,031.00900	1.03101	0.00000	0.00000	1,031.009	19.34	0.67	5,887,039.20	500	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	411.15310	0.41115	0.00000	0.00000	411.153	21.41	0.35	7,335,504.96	1,200	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	299.74750	0.29975	0.00000	0.00000	299.748	22.16	0.27	2,853,609.75	600	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	79.06420	0.07906	0.00000	0.00000	79.064	24.46	0.08	1,802,841.30	1,200	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.70780	17.70780	17.67610	17.67610		19.95	0.00	0.00	0	89.00
£ / R	On 25/04/2017	Any day expiry			17.80370	17.80370	17.77150	17.77150		19.68	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.01100	18.01100	17.97800	17.97800		19.36	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.36120	18.36120	18.32740	18.32740		18.85	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.71900	18.71900	18.68320	18.68320		18.61	0.00	0.00	0	5,698.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.11822	0.11822	0.11826	0.11826		40.17	0.00	0.00	0	11,156.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12064	0.12064	0.12073	0.12073		24.52	0.00	0.00	0	137.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12353	0.12353	0.12361	0.12361		24.08	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12625	0.12625	0.12634	0.12634		24.01	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
€ / R	On 19/12/2016	Foreign Exchange Future			14.48060		14.48060		14.49500	14.49500		17.58	0.00	101,291,797.00	6,995	50,854.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	0.28880		0.00029		0.25400	0.00025	0.289	34.29	0.00	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	2,419.49300		2.41949	2,405.07840	2.40508	2,419.493		36.51	1.00	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.00080		0.00000	0.00040	0.00000	0.001		70.62	0.00	0.00	0	2,961.00
€ / R	On 23/01/2017	Any day expiry			14.61190		14.61190	14.62850	14.62850			17.02	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.61860		14.61860	14.63540	14.63540			17.17	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.63910		14.63910	14.65610	14.65610			17.34	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.72060		14.72060	14.73870	14.73870			17.75	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.73420		14.73420	14.75240	14.75240			17.78	0.00	0.00	0	26.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.77870		14.77870	14.79720	14.79720			17.84	0.00	208,719,580.10	14,123	58,239.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	304.26130		0.30426	304.32040	0.30432	304.261		17.65	0.34	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	513.94370		0.51394	531.49600	0.53150	513.944		17.91	0.51	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	175.22570		0.17523	186.02380	0.18602	175.226		19.62	0.22	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	56.81290		0.05681	61.57930	0.06158	56.813		21.08	0.08	0.00	0	1,000.00
€ / R	On 15/03/2017	Any day expiry			14.78540		14.78540	14.80430	14.80430			17.94	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.84330		14.84330	14.86210	14.86210			18.03	0.00	0.00	0	7.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.12980		15.12980	15.14840	15.14840			18.14	0.00	0.00	0	78,242.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.46340		15.46340	15.48260	15.48260			18.17	0.00	0.00	0	1,156.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.80550		15.80550	15.82250	15.82250			18.29	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.13253		99.13253	99.17033	99.17033				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.28848		96.28848	96.32400	96.32400				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.13396		95.13396	95.16314	95.16314				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.29553		97.29553	97.31597	97.31597				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.99932		100.99932	101.01372	101.01372				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06871		100.06871	100.06871	100.06871				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00670		100.00670	100.00766	100.00766				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.62671		99.62671	99.63030	99.63030				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.67713		99.67713	99.68344	99.68344				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.95515		99.95515	99.96552	99.96552				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.97708		99.97708	99.98748	99.98748				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.27983		99.27983	99.29463	99.29463				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.96685		98.96685	98.98634	98.98634				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.06188		99.06188	99.08669	99.08669				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.58000		99.58000	99.61000	99.61000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.21812		98.21812	98.25458	98.25458				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.59544		97.59544	97.62929	97.62929				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.94089		96.94089	96.97119	96.97119				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.26890		97.26890	97.29482	97.29482				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.55433		99.55433	99.57703	99.57703				0.00	0.00	0	50.00

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
AL37	On 02/02/2017	Index Future	511.10200		511.10200		511.47000	511.47000			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	520.99500		520.99500		521.36900	521.36900			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	531.40200		531.40200		531.78700	531.78700			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	590.68800		590.68800		591.38600	591.38600			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	602.12200		602.12200		602.83200	602.83200			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	614.14800		614.14800		614.87700	614.87700			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	535.91300		535.91300		536.81800	536.81800			0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future	546.28700		546.28700		547.20800	547.20800			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	557.19800		557.19800		558.14200	558.14200			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.22720		10.22720		10.23630	10.23630		16.57	0.00	62,621,145.60	6,123	4,666.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.37220		10.37220		10.38440	10.38440		14.33	0.00	63,488,236.20	6,121	18,380.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.54460		10.54460		10.55680	10.55680		14.31	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.70660		10.70660		10.71910	10.71910		14.66	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.87130		10.87130		10.88360	10.88360		14.90	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.38100		10.38100		10.41180	10.41180		18.48	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.56100		10.56100		10.59520	10.59520		16.29	0.00	0.00	0	160.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.77220		10.77220		10.80630	10.80630		16.26	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.96830		10.96830		11.00270	11.00270		16.16	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	642.19710		642.19710		608.77100	608.77100			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	13.46450		13.46450		13.45300	13.45300		22.44	0.00	0.00	0	1,712.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.75720		13.75720		13.74990	13.74990		18.50	0.00	0.00	0	121.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.10330		14.10330		14.09510	14.09510		19.09	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.43330		14.43330		14.42470	14.42470		19.39	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	1.96500		1.96500		1.96700	1.96700		19.94	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.97150		1.97150		1.97450	1.97450		17.43	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.98820		1.98820		1.99110	1.99110		17.59	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.00520		2.00520		2.01010	2.01010		17.97	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	1.94880		1.94880		1.95070	1.95070		18.92	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.98900		1.98900		1.99150	1.99150		16.91	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.03700		2.03700		2.03930	2.03930		17.17	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

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
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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	10.58412	79.10930		10.56256	79.24568				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.66577	76.84675		10.64346	76.98597				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.74100	78.38200		10.71780	78.52493				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	10.72137	83.19456		10.69960	83.35204				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.80289	80.54219		10.78036	80.70294				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.87714	82.15152		10.85374	82.31646				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI	533.80600	533.80600		534.71300	534.71300				0.00	0.00	0	487.00
GOVI	On 04/05/2017	GOVI	544.13800	544.13800		545.06200	545.06200				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	555.00600	555.00600		555.95300	555.95300				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.75510	1.75510		1.75950	1.75950			21.10	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.78310	1.78310		1.78800	1.78800			18.87	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.81570	1.81570		1.81950	1.81950			18.55	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.84560	1.84560		1.84980	1.84980			18.89	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	127.24702	127.24702		126.06534	126.06534				0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	129.71768	129.71768		128.51343	128.51343				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.98276	130.98276		129.75580	129.75580				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	105.91951	105.91951		105.95920	105.95920				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	106.93625	106.93625		106.97713	106.97713				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	109.07843	109.07843		109.12121	109.12121				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	130.33606	130.33606		130.16667	130.16667				0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	132.86663	132.86663		132.69439	132.69439				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	134.02823	134.02823		133.85398	133.85398				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
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	130.94994		130.94994		129.36489	129.36489			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	131.96338		131.96338		130.34802	130.34802			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	134.60709		134.60709		132.96067	132.96067			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	138.11287		138.11287		138.16543	138.16543			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future	140.79418		140.79418		140.84843	140.84843			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	141.95199		141.95199		142.00854	142.00854			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	246.77600		246.77600		246.34500	246.34500			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future	251.56800		251.56800		251.12800	251.12800			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	256.60800		256.60800		256.16000	256.16000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	669.86900		669.86900		669.81000	669.81000			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	682.86700		682.86700		682.80800	682.80800			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	696.31000		696.31000		696.25000	696.25000			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	7.39000		92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.62000		92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.64000		92.36000		7.64000	92.36000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13330		0.13330		0.13370	0.13370			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13270		0.13270		0.13300	0.13300			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13250		0.13250		0.13290	0.13290			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13220		0.13220		0.13430	0.13430			0.00	0.00	0	1,382.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	9.83090		9.83090		9.81740	9.81740		17.81	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	9.96470		9.96470		9.95370	9.95370		15.61	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	10.12220		10.12220		10.11010	10.11010		15.67	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	10.26790		10.26790		10.25500	10.25500		15.81	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.27890		1.27890		1.27960	1.27960			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
PULA / R	On 13/03/2017	Foreign Exchange Future			1.29810		1.29810		1.29910	1.29910			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.31000		1.31000		1.31430	1.31430			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.32430		1.32430		1.32350	1.32350			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.27220		1.27220		1.26620	1.26620			0.00	0.00	0	2.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.27510		1.27510		1.26900	1.26900			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.27800		1.27800		1.27200	1.27200			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.28100		1.28100		1.27490	1.27490			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.06370		1.06370		1.06190	1.06190			0.00	2,127.40	2	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06830		1.06830		1.06650	1.06650			0.00	2,136.60	2	12.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07360		1.07360		1.07180	1.07180			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07880		1.07880		1.07700	1.07700			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.94794		111.39582		8.92964	111.52214		9.24	0.00	209,201,349.96	1,878	114,061.00
R186	On 02/02/2017	Bond Future	8.00	Call	57.89000		0.05789		66.33000	0.06633	57.890	8.93	0.04	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	281.93000		0.28193		309.85000	0.30985	281.930	9.05	0.15	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	350.19000		0.35019		382.68000	0.38268	350.190	9.07	0.18	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	611.66000		0.61166		658.76000	0.65876	611.660	9.12	0.27	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	649.87000		0.64987		698.82000	0.69882	649.870	9.12	0.28	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,816.36000		1.81636		1,762.69000	1.76269	1,816.360	9.20	0.55	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,703.18000		1.70318		1,652.31000	1.65231	1,703.180	9.21	0.53	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,525.02000		1.52502		1,478.68000	1.47868	1,525.020	9.22	0.49	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,298.38000		1.29838		1,258.15000	1.25815	1,298.380	9.25	0.44	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,072.37000		1.07237		1,038.65000	1.03865	1,072.370	9.30	0.39	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	478.93000		0.47893		463.77000	0.46377	478.930	9.47	0.21	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	354.75000		0.35475		343.71000	0.34371	354.750	9.53	0.17	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.99356		113.55184		8.97445	113.68098		9.02	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.03035		110.51496		9.01025	110.64797		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			294.61813		294.61813		294.72873	294.72873			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			300.33829		300.33829		300.45184	300.45184			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.45100		299.45100		299.57013	299.57013			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			242.80830		242.80830		243.22096	243.22096			0.00	23,552,405.10	97	36,523.00
R202	On 04/05/2017	Bond Future			247.52241		247.52241		247.94385	247.94385			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			248.81389		248.81389		249.24646	249.24646			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

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 02/02/2017	Bond Future		8.69197	99.05209		8.67391	99.13355		6.60	0.00	0.00	0	19,260.00
R2023	On 04/05/2017	Bond Future		8.73580	97.03677		8.71671	97.12005		6.61	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.76786	98.97519		8.74742	99.06131		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		7.75731	103.57526		7.73530	103.58798		0.62	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future		7.58409	101.40688		7.54610	101.42015		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		9.36441	90.02274		9.34126	90.18251			0.00	52,213,189.20	580	36,381.00
R2030	On 04/05/2017	Bond Future		9.41613	91.76541		9.39216	91.92849			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.46233	89.59139		9.43735	89.75891			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		9.51115	92.91390		9.48818	93.08315		12.66	0.00	0.00	0	19,889.00
R2032	On 04/05/2017	Bond Future		9.56237	90.55310		9.53861	90.72595		12.99	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.60662	92.36229		9.58195	92.53964		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		9.62240	97.56767		9.59953	97.75263			0.00	24,391,917.50	250	7,194.00
R2035	On 04/05/2017	Bond Future		9.67236	94.95276		9.64875	95.14158			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.71618	96.84959		9.69169	97.04337			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		9.67993	89.81496		9.65687	90.00092		14.78	0.00	0.00	0	45,256.00
R2037	On 04/05/2017	Bond Future		9.73261	91.55364		9.70882	91.74345		14.54	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.78068	89.12501		9.75602	89.31970		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		7.95523	101.11616		7.93534	101.15013		1.94	0.00	12,133,939.20	120	30,150.00
R204	On 04/05/2017	Bond Future		7.97822	103.07325		7.95484	103.10815		1.71	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.95602	101.09012		7.92719	101.12690		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		9.69427	93.82166		9.67626	93.97798		15.45	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.74574	95.63786		9.72715	95.79757		15.20	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.79268	93.04040		9.77340	93.20439		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		9.70323	91.10365		9.68006	91.30721		16.16	0.00	0.00	0	20,651.00

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
R2044	On 04/05/2017	Bond Future			9.75282		92.86721		9.72894	93.07503		15.90	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.79798		90.33967		9.77327	90.55274		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
R2048	On 02/02/2017	Bond Future			9.68415		94.72196		9.65597	94.97587		15.99	0.00	0.00	0	68,138.00
R2048	On 04/05/2017	Bond Future			9.72910		92.11538		9.70009	92.37450		16.50	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.76849		93.95559		9.73855	94.22090		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			8.20327		98.00901		8.18421	98.05716		3.17	0.00	0.00	0	75,635.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,801.62000		1.80162		1,848.06000	1.84806	1,801.620	3.29	0.93	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.24774		99.90611		8.22658	99.95548		2.90	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.26923		98.25771		8.24512	98.30922		2.86	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	812.13000		0.81213		838.72000	0.83872	812.130	2.85	0.47	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			8.36823		96.82797		8.34968	96.88967		4.53	0.00	0.00	0	33,611.00
R208	On 04/05/2017	Bond Future			8.40762		95.29916		8.38761	95.36232		4.39	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.43029		97.20297		8.40834	97.26854		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			9.56767		73.33625		9.54447	73.49304		14.68	0.00	0.00	0	66,540.00
R209	On 04/05/2017	Bond Future			9.61309		71.60481		9.58919	71.76490		15.15	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.65227		73.03542		9.62758	73.19950		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			186.00214		186.00214		186.07304	186.07304			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			187.29573		187.29573		187.36845	187.36845			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			191.04785		191.04785		191.12405	191.12405			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

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 02/02/2017	Bond Future	145.92027		145.92027		145.59233	145.59233			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	148.75355		148.75355		148.41965	148.41965			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	149.70171		149.70171		149.36277	149.36277			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	9.37990		84.70708		9.35683	84.86192		12.38	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future	9.42513		82.79466		9.40129	82.95280		12.72	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.46372		84.44862		9.43898	84.61086		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	9.62816		73.75783		9.60500	73.92162		15.43	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.67140		71.88720		9.64757	72.05442		15.92	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.70906		73.32326		9.68446	73.49465		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	22,763.85000		22,763.85000		22,786.65000	22,786.65000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	23,108.47000		23,108.47000		23,139.43000	23,139.43000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.55890		9.55890		9.57360	9.57360		17.09	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.71220		9.71220		9.73060	9.73060		15.26	0.00	0.00	0	36.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.89370		9.89370		9.91260	9.91260		15.32	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	3.92080		3.92080		3.91470	3.91470		20.94	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.90670		3.90670		3.90070	3.90070		16.93	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.88010		3.88010		3.87260	3.87260		16.77	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.37560		1.37560		1.38040	1.38040			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33360		1.33360		1.33860	1.33860			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.27880		1.27880		1.28980	1.28980			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.22780		1.22780		1.23260	1.23260			0.00	0.00	0	0.00

Total for Derivatives : 2,926,183,439.77 195,287 4 676 898.00

Grand Total: 2,926,183,439.77 195,287 4 676 898.00