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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/12/2016

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 14/12/2016	Any day expiry	13.66100	13.66100		13.60670	13.60670		33.00	0.00	3,421,757.50	251	0.00
\$ / R	On 15/12/2016	Any day expiry	13.67060	13.67060		13.60670	13.60670		32.91	0.00	0.00	0	2,477.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.67060	13.67060		13.61390	13.61390		21.96	0.00	2,121,636,108.20	155,197	214,856.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	0.15300	0.00015	0.42830	0.00043	0.153	40.39	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	2.08830	0.00209	4.32430	0.00432	2.088	31.38	0.01	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	3.90860	0.00391	6.92540	0.00693	3.909	29.78	0.02	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	10.64820	0.01065	16.75990	0.01676	10.648	27.37	0.06	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	26.43150	0.02643	40.20510	0.04021	26.432	25.54	0.13	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	373.07140	0.37307	336.51660	0.33652	373.071	24.54	0.81	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	42.47140	0.04247	62.61660	0.06262	42.471	24.54	0.19	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	44.14550	0.04415	64.89260	0.06489	44.146	24.46	0.20	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	53.44030	0.05344	77.34870	0.07735	53.440	24.04	0.23	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	71.94450	0.07194	101.35900	0.10136	71.944	23.37	0.30	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	77.36060	0.07736	108.21660	0.10822	77.361	23.21	0.32	0	36,016.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	157.84530	0.15785	204.66110	0.20466	157.845	22.33	0.53	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	188.42880	0.18843	236.55200	0.23655	188.429	22.70	0.58	0	12,000.00

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	13.77	Put	201.38280	0.20138	249.94510	0.24995	201.383	22.84	0.60	0.00	0	19,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.85	Put	256.96440	0.25696	306.89870	0.30690	256.964	23.44	0.68	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.90	Put	294.46570	0.29447	345.01360	0.34501	294.466	23.81	0.72	0.00	0	250.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Call	45.38960	0.04539	40.11720	0.04012	45.390	24.54	0.21	0.00	0	23,025.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Put	374.78960	0.37479	426.21720	0.42622	374.790	24.54	0.79	0.00	0	88,710.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.05	Call	37.77790	0.03778	32.84210	0.03284	37.778	24.91	0.18	0.00	0	300.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.08	Call	33.80830	0.03381	29.05620	0.02906	33.808	25.14	0.16	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.09	Call	32.57570	0.03258	27.88290	0.02788	32.576	25.21	0.16	0.00	0	1,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.10	Put	460.78620	0.46079	512.85170	0.51285	460.786	25.28	0.85	0.00	0	2,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.12	Put	478.53120	0.47853	530.71150	0.53071	478.531	25.43	0.86	0.00	0	800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.14	Put	496.43240	0.49643	548.72520	0.54873	496.432	25.58	0.87	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.15	Put	505.43860	0.50544	557.78700	0.55779	505.439	25.65	0.87	0.00	0	150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.18	Call	23.26550	0.02327	19.07850	0.01908	23.266	25.87	0.12	0.00	0	4,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Call	21.57880	0.02158	17.50070	0.01750	21.579	26.02	0.11	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Put	550.97880	0.55098	603.60070	0.60360	550.979	26.02	0.89	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Call	17.86970	0.01787	14.06140	0.01406	17.870	26.39	0.09	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Put	597.26970	0.59727	650.16140	0.65016	597.270	26.39	0.91	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.30	Put	644.19140	0.64419	697.35190	0.69735	644.191	26.76	0.92	0.00	0	3,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.34	Call	12.71350	0.01271	10.11020	0.01011	12.713	27.06	0.07	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.40	Call	10.59740	0.01060	8.67040	0.00867	10.597	27.76	0.06	0.00	0	26,120.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.45	Put	788.61290	0.78861	843.76840	0.84377	788.613	28.39	0.95	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Call	8.04100	0.00804	6.81340	0.00681	8.041	29.02	0.04	0.00	0	1,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Put	837.44100	0.83744	892.91340	0.89291	837.441	29.02	0.96	0.00	0	32,849.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.51	Put	847.22900	0.84723	902.75790	0.90276	847.229	29.15	0.96	0.00	0	1,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.60	Call	6.19860	0.00620	5.45090	0.00545	6.199	30.28	0.03	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.63	Put	965.15040	0.96515	1,021.21510	1.02122	965.150	30.66	0.97	0.00	0	5,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.66	Put	994.74210	0.99474	1,050.90710	1.05091	994.742	31.03	0.97	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.69	Call	4.96950	0.00497	4.52420	0.00452	4.969	31.41	0.03	0.00	0	7,150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	1,034.25260	1.03425	1,090.53500	1.09053	1,034.253	31.54	0.97	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	1,133.25620	1.13326	1,189.76600	1.18977	1,133.256	32.80	0.98	0.00	0	56,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.82	Call	3.68940	0.00369	3.53530	0.00354	3.689	33.05	0.02	0.00	0	8,756.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	3.38280	0.00338	3.29350	0.00329	3.383	33.55	0.02	0.00	0	800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	2.54040	0.00254	2.44220	0.00244	2.540	35.31	0.01	0.00	0	88,249.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	1,331.94040	1.33194	1,388.54220	1.38854	1,331.940	35.31	0.99	0.00	0	29,368.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.10	Call	1.81040	0.00181	1.82230	0.00182	1.810	35.89	0.01	0.00	0	1,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	1,530.69300	1.53069	1,587.46760	1.58747	1,530.693	36.47	0.99	0.00	0	6,985.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	1,540.65040	1.54065	1,597.42940	1.59743	1,540.650	36.53	0.99	0.00	0	3,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	0.66550	0.00067	0.78480	0.00078	0.665	37.62	0.00	0.00	0	26,053.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,730.06550	1.73007	1,786.88480	1.78688	1,730.065	37.62	1.00	0.00	0	31,590.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.48	Call	0.51220	0.00051	0.63300	0.00063	0.512	38.08	0.00	0.00	0	3,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	1,829.88000	1.82988	1,886.70030	1.88670	1,829.880	38.20	1.00	0.00	0	69,895.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	1,899.78280	1.89978	1,956.59960	1.95660	1,899.783	38.60	1.00	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	2,009.66950	2.00967	2,066.47680	2.06648	2,009.670	39.24	1.00	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	2,129.58500	2.12958	2,186.37970	2.18638	2,129.585	39.93	1.00	0.00	0	10,000.00	

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	15.85	Call	0.15840	0.00016	0.24770	0.00025	0.158	40.22	0.00	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	0.10040	0.00010	0.17390	0.00017	0.100	41.08	0.00	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,329.50040	2.32950	2,386.27390	2.38627	2,329.500	41.08	1.00	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	0.07240	0.00007	0.13550	0.00014	0.072	41.72	0.00	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	0.04070	0.00004	0.09080	0.00009	0.041	42.87	0.00	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,859.45110	2.85945	2,916.21530	2.91622	2,859.451	46.58	1.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	0.05470	0.00005	0.11770	0.00012	0.055	47.08	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	3,019.48530	3.01949	3,076.23550	3.07624	3,019.485	50.53	1.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	0.10720	0.00011	0.14630	0.00015	0.107	52.50	0.00	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	0.15430	0.00015	0.16670	0.00017	0.154	55.95	0.00	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	0.17390	0.00017	0.17440	0.00017	0.174	57.18	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	0.19080	0.00019	0.18070	0.00018	0.191	58.17	0.00	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	0.41440	0.00041	0.25050	0.00025	0.414	67.78	0.00	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	0.49860	0.00050	0.27300	0.00027	0.499	70.49	0.00	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	0.63930	0.00064	0.30810	0.00031	0.639	74.43	0.00	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	0.66810	0.00067	0.31500	0.00032	0.668	75.17	0.00	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	0.42410	0.00042	0.15180	0.00015	0.424	76.66	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	0.37160	0.00037	0.13060	0.00013	0.372	76.66	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	0.34010	0.00034	0.11810	0.00012	0.340	76.66	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	0.32530	0.00033	0.11220	0.00011	0.325	76.66	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.05530	0.00006	0.01490	0.00001	0.055	76.66	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.04460	0.00004	0.01170	0.00001	0.045	76.66	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.04250	0.00004	0.01100	0.00001	0.043	76.66	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.02960	0.00003	0.00730	0.00001	0.030	76.66	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.02320	0.00002	0.00550	0.00001	0.023	76.66	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.00670	0.00001	0.00130	0.00000	0.007	76.66	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.00570	0.00001	0.00110	0.00000	0.006	76.66	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.00400	0.00000	0.00070	0.00000	0.004	76.66	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.00290	0.00000	0.00050	0.00000	0.003	76.66	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.00230	0.00000	0.00040	0.00000	0.002	76.66	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.00160	0.00000	0.00030	0.00000	0.002	76.66	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.00140	0.00000	0.00020	0.00000	0.001	76.66	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.00030	0.00000	0.00000	0.00000	0.000	76.66	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00010	0.00000	0.00000	0.00000	0.000	76.66	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00010	0.00000	0.00000	0.00000	0.000	76.66	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry	13.66590		13.66590	13.66590	13.61760	13.61760		21.94	0.00	0.00	0	720.00
\$ / R	On 21/12/2016	Any day expiry	13.50	Put	97.12900	0.09713	122.61160	0.12261	97.129	22.27	0.34	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	17.36480	0.01736	18.47850	0.01848	17.365	23.65	0.09	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	3.15210	0.00315	3.45270	0.00345	3.152	30.84	0.02	0.00	0	20,000.00
\$ / R	On 28/12/2016	Any day expiry	13.68290		13.68290	13.68290	13.63550	13.63550		20.04	0.00	12,584,680.00	920	3,232.00
\$ / R	On 29/12/2016	Any day expiry	13.68560		13.68560	13.68560	13.63830	13.63830		19.97	0.00	0.00	0	0.00
\$ / R	On 04/01/2017	Any day expiry	13.70200		13.70200	13.70200	13.65520	13.65520		19.16	0.00	0.00	0	2,250.00
\$ / R	On 11/01/2017	Any day expiry	13.72100		13.72100	13.72100	13.67490	13.67490		18.80	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry	13.72650		13.72650	13.72650	13.68060	13.68060		18.92	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 13/01/2017	Any day expiry	13.95	Put	432.46860	0.43247	467.92020	0.46792	432.469	19.46	0.60	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	5.69810	0.00570	3.80760	0.00381	5.698	26.16	0.02	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			13.73740	13.73740	13.69190	13.69190		18.60	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			13.74010	13.74010	13.69440	13.69440		18.68	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	141.97620	0.14198	136.56900	0.13657	141.976	20.06	0.28	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			13.74540	13.74540	13.69960	13.69960		18.82	0.00	0.00	0	184.00
\$ / R	On 23/01/2017	Any day expiry			13.75310	13.75310	13.70730	13.70730		18.71	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			13.75830	13.75830	13.71240	13.71240		18.84	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	566.66970	0.56667	601.98510	0.60199	566.670	19.69	0.63	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	17.62250	0.01762	14.47960	0.01448	17.623	23.78	0.04	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			13.76340	13.76340	13.71760	13.71760		18.95	0.00	0.00	0	1,289.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	382.45730	0.38246	412.31200	0.41231	382.457	19.06	0.50	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	157.05350	0.15705	149.01070	0.14901	157.054	20.50	0.27	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			13.77370	13.77370	13.72790	13.72790		18.90	0.00	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	616.01870	0.61602	649.88140	0.64988	616.019	19.81	0.63	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	72.97670	0.07298	69.38010	0.06938	72.977	21.85	0.14	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			13.81750	13.81750	13.77160	13.77160		19.22	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	772.24970	0.77225	803.86750	0.80387	772.250	20.26	0.65	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	128.64790	0.12865	120.79680	0.12080	128.648	21.74	0.19	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			13.84340	13.84340	13.79750	13.79750		19.23	0.00	0.00	0	5,745.00
\$ / R	On 28/02/2017	Any day expiry			13.84600	13.84600	13.80000	13.80000		19.26	0.00	0.00	0	374.00
\$ / R	On 01/03/2017	Any day expiry			13.84860	13.84860	13.80260	13.80260		19.29	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.87980	13.87980	13.83370	13.83370		19.37	0.00	2,459,417,281.20	177,194	423,544.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	45.78360	0.04578	49.66350	0.04966	45.784	18.85	0.08	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	72.33150	0.07233	78.86080	0.07886	72.331	18.28	0.11	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	168.73540	0.16874	180.18920	0.18019	168.735	18.42	0.22	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	176.53770	0.17654	188.32530	0.18833	176.538	18.43	0.23	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	195.73160	0.19573	208.31190	0.20831	195.732	18.45	0.25	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	242.82580	0.24283	258.18840	0.25819	242.826	18.55	0.29	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	341.04530	0.34105	359.20030	0.35920	341.045	18.86	0.37	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	639.53790	0.63954	613.22480	0.61322	639.538	19.06	0.59	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	614.04180	0.61404	588.26430	0.58826	614.042	19.12	0.57	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	479.03530	0.47904	457.44440	0.45744	479.035	19.56	0.48	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	599.23530	0.59924	623.74440	0.62374	599.235	19.56	0.52	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	661.26470	0.66126	686.91610	0.68692	661.265	19.75	0.54	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	373.24620	0.37325	354.94940	0.35495	373.246	20.13	0.40	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	793.44620	0.79345	821.24940	0.82125	793.446	20.13	0.60	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	343.11400	0.34311	325.82460	0.32582	343.114	20.31	0.38	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	863.31400	0.86331	892.12460	0.89212	863.314	20.31	0.62	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	331.71980	0.33172	314.82140	0.31482	331.720	20.39	0.37	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	891.91980	0.89192	921.12140	0.92112	891.920	20.39	0.63	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	315.30520	0.31531	298.97700	0.29898	315.305	20.50	0.35	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,047.96480	1.04796	1,079.32280	1.07932	1,047.965	20.79	0.68	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	223.32330	0.22332	210.88340	0.21088	223.323	21.31	0.27	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	214.16760	0.21417	202.13130	0.20213	214.168	21.41	0.26	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	207.12170	0.20712	195.39900	0.19540	207.122	21.49	0.25	0.00	0	506.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	190.53940	0.19054	179.56840	0.17957	190.539	21.69	0.23	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,521.22630	1.52123	1,557.26490	1.55726	1,521.226	21.94	0.79	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,633.50570	1.63351	1,670.13760	1.67014	1,633.506	22.19	0.81	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	138.34500	0.13835	129.60860	0.12961	138.345	22.39	0.18	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	136.00150	0.13600	127.38160	0.12738	136.001	22.43	0.17	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,934.91960	1.93492	1,973.48570	1.97349	1,934.920	22.77	0.85	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,971.09980	1.97110	2,009.86580	2.00987	1,971.100	22.84	0.86	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	105.41700	0.10542	98.37450	0.09837	105.417	22.94	0.14	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	89.12620	0.08913	82.96970	0.08297	89.126	23.29	0.12	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	74.26740	0.07427	68.95210	0.06895	74.267	23.67	0.10	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	59.11810	0.05912	54.70200	0.05470	59.118	24.15	0.08	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,918.86090	2.91886	2,961.09900	2.96110	2,918.861	24.60	0.93	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	41.04860	0.04105	36.93350	0.03693	41.049	25.16	0.06	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	33.56120	0.03356	29.28180	0.02928	33.561	25.85	0.05	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	14.48840	0.01449	11.14720	0.01115	14.488	27.50	0.02	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	14.33380	0.01433	11.02170	0.01102	14.334	27.50	0.02	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	7.76970	0.00777	5.77440	0.00577	7.770	27.50	0.01	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	5.06530	0.00507	3.67530	0.00368	5.065	27.50	0.01	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.44000	0.00044	0.27790	0.00028	0.440	27.50	0.00	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			13.92690	13.92690	13.88120	13.88120		19.47	0.00	0.00	0	1,561.00
\$ / R	On 11/04/2017	Any day expiry			13.95590	13.95590	13.91030	13.91030		19.41	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.95850	13.95850	13.91300	13.91300		19.41	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	612.37530	0.61238	634.03380	0.63403	612.375	19.41	0.48	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	77.00480	0.07700	71.20970	0.07121	77.005	24.58	0.09	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.96110	13.96110	13.91560	13.91560		19.42	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			13.98220	13.98220	13.93680	13.93680		19.45	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.99270	13.99270	13.94740	13.94740		19.41	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	546.28880	0.54629	565.80150	0.56580	546.289	19.15	0.43	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	713.98020	0.71398	736.27300	0.73627	713.980	19.57	0.50	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	322.37960	0.32238	306.79080	0.30679	322.380	21.15	0.30	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	112.55070	0.11255	104.78030	0.10478	112.551	23.56	0.12	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.13750	14.13750	14.09310	14.09310		19.44	0.00	282,750.00	20	190,051.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	614.94290	0.61494	633.55780	0.63356	614.943	19.02	0.41	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	635.68820	0.63569	654.50590	0.65451	635.688	19.07	0.42	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	767.47810	0.76748	787.50130	0.78750	767.478	19.38	0.47	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	808.31440	0.80831	828.89930	0.82890	808.314	19.48	0.48	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	838.18700	0.83819	859.08040	0.85908	838.187	19.55	0.49	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	899.43310	0.89943	920.91690	0.92092	899.433	19.69	0.51	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	645.45400	0.64545	623.51180	0.62351	645.454	19.92	0.46	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,276.39230	1.27639	1,301.25760	1.30126	1,276.392	20.47	0.61	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	402.06310	0.40206	385.03310	0.38503	402.063	21.26	0.31	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,744.52230	1.74452	1,772.33750	1.77234	1,744.522	21.42	0.70	0.00	0	150.00

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	15.78	Call	329.36630	0.32937	313.82690	0.31383	329.366	21.78	0.27	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,971.86630	1.97187	2,000.72690	2.00073	1,971.866	21.78	0.73	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	317.33670	0.31734	302.16810	0.30217	317.337	21.87	0.26	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	315.65920	0.31566	300.53880	0.30054	315.659	21.88	0.26	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	293.12090	0.29312	278.71220	0.27871	293.121	22.06	0.24	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	278.08660	0.27809	264.16620	0.26417	278.087	22.18	0.23	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	255.75260	0.25575	242.57640	0.24258	255.753	22.38	0.21	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	200.82260	0.20082	189.61480	0.18961	200.823	22.97	0.17	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	116.08740	0.11609	108.41550	0.10842	116.087	25.59	0.10	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	91.97200	0.09197	83.89040	0.08389	91.972	26.09	0.08	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	46.68950	0.04669	41.87290	0.04187	46.689	26.09	0.05	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.19930	14.19930	14.15390	14.15390		19.46	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	695.83910	0.69584	716.39260	0.71639	695.839	19.14	0.42	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	153.75670	0.15376	144.14910	0.14415	153.757	24.97	0.12	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.22350	14.22350	14.17760	14.17760		19.46	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.38190	14.38190	14.33360	14.33360		19.52	0.00	0.00	0	4,455.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	266.06420	0.26606	282.57890	0.28258	266.064	17.87	0.20	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	343.04130	0.34304	360.77530	0.36078	343.041	18.16	0.24	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	483.35290	0.48335	503.12780	0.50313	483.353	18.42	0.30	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	632.17070	0.63217	655.00460	0.65500	632.171	18.68	0.36	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	637.01670	0.63702	659.90030	0.65990	637.017	18.69	0.36	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	880.30700	0.88031	905.14120	0.90514	880.307	19.29	0.44	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	938.23820	0.93824	963.42850	0.96343	938.238	19.41	0.46	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,028.05670	1.02806	1,053.69720	1.05370	1,028.057	19.60	0.48	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	431.82360	0.43182	416.49940	0.41650	431.824	22.00	0.28	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	369.91200	0.36991	356.01080	0.35601	369.912	22.46	0.24	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	342.90820	0.34291	329.65560	0.32966	342.908	22.69	0.23	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	339.06510	0.33907	325.90620	0.32591	339.065	22.73	0.23	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	250.84030	0.25084	240.44040	0.24044	250.840	24.22	0.17	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.47470	14.47470	14.42690	14.42690		19.51	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.62300	14.62300	14.57630	14.57630		19.59	0.00	0.00	0	14,956.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	509.62850	0.50963	532.70250	0.53270	509.628	18.26	0.28	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	795.98750	0.79599	822.28100	0.82228	795.988	18.83	0.37	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	843.15630	0.84316	869.75260	0.86975	843.156	18.94	0.39	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	875.33950	0.87534	902.11920	0.90212	875.339	19.02	0.39	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	891.64950	0.89165	918.51980	0.91852	891.649	19.05	0.40	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,074.38640	1.07439	1,102.07280	1.10207	1,074.386	19.46	0.44	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,092.30780	1.09231	1,120.06430	1.12006	1,092.308	19.50	0.45	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	608.69750	0.60870	593.63870	0.59364	608.698	21.83	0.32	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	559.91670	0.55992	545.43480	0.54543	559.917	22.14	0.30	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	509.82460	0.50982	495.94170	0.49594	509.825	22.49	0.28	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	503.78600	0.50379	489.97780	0.48998	503.786	22.54	0.28	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	499.31510	0.49932	485.55980	0.48556	499.315	22.57	0.27	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	493.43640	0.49344	479.75410	0.47975	493.436	22.62	0.27	0.00	0	33,000.00

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	18.06	Call	401.03540	0.40104	388.62010	0.38862	401.035	23.78	0.22	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.86580	14.86580	14.82080	14.82080		20.15	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.10860	15.10860	15.06520	15.06520		20.52	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	734.18720	0.73419	753.77490	0.75377	734.187	19.12	0.29	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.67060	13.67060	13.61390	13.61390		21.96	0.00	0.00	0	399.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.87980	13.87980	13.83370	13.83370		19.37	0.00	277,596.00	20	522.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.13750	14.13750	14.09310	14.09310		19.44	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.38190	14.38190	14.33360	14.33360		19.52	0.00	0.00	0	0.00
£ / R	On 15/12/2016	Any day expiry			17.36190	17.36190	17.30920	17.30920		26.65	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.36250	17.36250	17.31940	17.31940		23.22	0.00	319,053,300.00	18,376	26,550.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	1.18060	0.00118	2.52650	0.00253	1.181	30.29	0.01	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	629.28090	0.62928	597.05630	0.59706	629.281	24.79	0.89	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	26.78090	0.02678	37.65630	0.03766	26.781	24.79	0.11	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	97.44760	0.09745	128.84880	0.12885	97.448	23.80	0.31	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	221.87640	0.22188	220.97460	0.22097	221.876	23.35	0.56	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	159.37640	0.15938	201.57460	0.20157	159.376	23.35	0.44	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	27.56790	0.02757	38.22950	0.03823	27.568	25.11	0.11	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	665.06790	0.66507	718.82950	0.71883	665.068	25.11	0.89	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	0.95040	0.00095	1.40210	0.00140	0.950	35.60	0.00	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,047.62510	4.04763	4,090.74920	4.09075	4,047.625	53.40	1.00	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.00890	0.00001	0.00190	0.00000	0.009	71.90	0.00	0.00	0	4,885.00
£ / R	On 06/01/2017	Any day expiry			17.41700	17.41700	17.38800	17.38800		21.21	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			17.51830	17.51830	17.48960	17.48960		20.27	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			17.61980	17.61980	17.59120	17.59120		20.00	0.00	0.00	0	34.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.66740	17.66740	17.63880	17.63880		20.03	0.00	426,614,707.80	24,147	43,585.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	1,043.56740	1.04357	1,031.00900	1.03101	1,043.567	19.24	0.67	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	412.78950	0.41279	411.15310	0.41115	412.789	21.27	0.35	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	299.95490	0.29995	299.74750	0.29975	299.955	22.03	0.27	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	77.88330	0.07788	79.06420	0.07906	77.883	24.33	0.08	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.73560	17.73560	17.70780	17.70780		19.95	0.00	0.00	0	89.00
£ / R	On 25/04/2017	Any day expiry			17.83070	17.83070	17.80370	17.80370		19.68	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future	18.03610		18.03610	18.03610	18.01100	18.01100		19.36	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.39010		18.39010	18.39010	18.36120	18.36120		18.85	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.74410		18.74410	18.74410	18.71900	18.71900		18.61	0.00	0.00	0	5,698.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.11887	0.11887	0.11822	0.11822		33.49	0.00	118.87	1	11,155.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12119	0.12119	0.12064	0.12064		18.03	0.00	121.19	1	138.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12405	0.12405	0.12353	0.12353		18.14	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12681	0.12681	0.12625	0.12625		23.92	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			14.54720	14.54720	14.48060	14.48060		19.61	0.00	411,525,740.80	28,289	23,470.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	0.51220	0.00051	0.28880	0.00029	0.512	38.31	0.00	0.00	0	450.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	2,352.96960		2.35297	2,419.49300	2.41949		2,352.970	40.73	1.00	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.00110		0.00000	0.00080	0.00000		0.001	77.71	0.00	0.00	0	2,961.00
€ / R	On 23/01/2017	Any day expiry			14.66650		14.66650	14.61190	14.61190			17.03	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.67330		14.67330	14.61860	14.61860			17.18	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.69360		14.69360	14.63910	14.63910			17.37	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.77530		14.77530	14.72060	14.72060			17.85	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.78900		14.78900	14.73420	14.73420			17.82	0.00	0.00	0	26.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.83360		14.83360	14.77870	14.77870			17.94	0.00	480,178,465.60	32,371	85,296.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	279.74580		0.27975	304.26130	0.30426		279.746	17.50	0.32	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	539.39560		0.53940	513.94370	0.51394		539.396	17.90	0.53	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	189.03430		0.18903	175.22570	0.17523		189.034	19.79	0.23	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	64.69430		0.06469	56.81290	0.05681		64.694	21.46	0.09	0.00	0	1,000.00
€ / R	On 15/03/2017	Any day expiry			14.84050		14.84050	14.78540	14.78540			17.99	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.89780		14.89780	14.84330	14.84330			18.07	0.00	0.00	0	7.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.18310		15.18310	15.12980	15.12980			18.18	0.00	759,155.00	50	78,292.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.52080		15.52080	15.46340	15.46340			18.21	0.00	0.00	0	1,156.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.86200		15.86200	15.80550	15.80550			18.32	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.89636		98.89636	99.13253	99.13253				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.04836		96.04836	96.28848	96.28848				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.88851		94.88851	95.13396	95.13396				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.05087		97.05087	97.29553	97.29553				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.75870		100.75870	100.99932	100.99932				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			100.00666		100.00666	100.00670	100.00670				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.62049		99.62049	99.62671	99.62671				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.66245		99.66245	99.67713	99.67713				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.92823		99.92823	99.95515	99.95515				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.95048		99.95048	99.97708	99.97708				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.24365		99.24365	99.27983	99.27983				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.92071		98.92071	98.96685	98.96685				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.00772		99.00772	99.06188	99.06188				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.52000		99.52000	99.58000	99.58000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.07860		98.07860	98.21812	98.21812				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.44132		97.44132	97.59544	97.59544				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.76929		96.76929	96.94089	96.94089				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.08178		97.08178	97.26890	97.26890				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.35711		99.35711	99.55433	99.55433				0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future			511.13800		511.13800	511.10200	511.10200				0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future			521.02700		521.02700	520.99500	520.99500				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
AL37	On 03/08/2017	Index Future	531.43500		531.43500		531.40200	531.40200			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	590.88600		590.88600		590.68800	590.68800			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	602.31800		602.31800		602.12200	602.12200			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	614.35000		614.35000		614.14800	614.14800			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	536.00900		536.00900		535.91300	535.91300			0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future	546.37900		546.37900		546.28700	546.28700			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	557.29400		557.29400		557.19800	557.19800			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.27130		10.27130		10.22720	10.22720		16.01	0.00	4,375,573.80	426	4,299.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.40810		10.40810		10.37220	10.37220		14.40	0.00	4,465,074.90	429	18,379.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.57870		10.57870		10.54460	10.54460		14.36	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.74290		10.74290		10.70660	10.70660		14.54	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.90550		10.90550		10.87130	10.87130		14.69	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.42140		10.42140		10.38100	10.38100		17.91	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.59320		10.59320		10.56100	10.56100		16.43	0.00	0.00	0	160.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.80270		10.80270		10.77220	10.77220		16.37	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	11.00120		11.00120		10.96830	10.96830		16.18	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	586.16950		586.16950		642.19710	642.19710			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	13.53590		13.53590		13.46450	13.46450		22.27	0.00	18,368,216.30	1,357	1,710.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.81980		13.81980		13.75720	13.75720		18.59	0.00	37,479,297.60	2,712	1,477.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.16390		14.16390		14.10330	14.10330		19.06	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.49700		14.49700		14.43330	14.43330		19.41	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	1.97810		1.97810		1.96500	1.96500		20.13	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.97960		1.97960		1.97150	1.97150		17.70	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.99550		1.99550		1.98820	1.98820		17.65	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.01380		2.01380		2.00520	2.00520		18.00	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	1.95810		1.95810		1.94880	1.94880		18.36	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.99660		1.99660		1.98900	1.98900		17.00	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.04430		2.04430		2.03700	2.03700		17.11	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	10.58319	79.11517		10.58412	79.10930				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.66493	76.85199		10.66577	76.84675				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.74009	78.38760		10.74100	78.38200				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	10.71540	83.23769		10.72137	83.19456				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.79683	80.58537		10.80289	80.54219				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.87085	82.19580		10.87714	82.15152				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	533.90800	533.90800		533.80600	533.80600				0.00	0.00	0	487.00
GOVI	On 04/05/2017	GOVI	544.23700	544.23700		544.13800	544.13800				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	555.10900	555.10900		555.00600	555.00600				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.76260	1.76260		1.75510	1.75510			20.46	0.00	28,783,258.00	16,330	100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.78960	1.78960		1.78310	1.78310			19.00	0.00	32,146,584.80	17,963	19,830.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.82250	1.82250		1.81570	1.81570			18.64	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.85250	1.85250		1.84560	1.84560			18.88	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	127.23404	127.23404		127.24702	127.24702				0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	129.70325	129.70325		129.71768	129.71768				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.96840	130.96840		130.98276	130.98276				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	105.90912	105.90912		105.91951	105.91951				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	106.92469	106.92469		106.93625	106.93625				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	109.06688	109.06688		109.07843	109.07843				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	130.76233	130.76233		130.33606	130.33606				0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	133.30002	133.30002		132.86663	132.86663				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	134.47052	134.47052		134.02823	134.02823				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

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 02/02/2017	Bond Future		130.93685	130.93685		130.94994	130.94994			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future		131.94910	131.94910		131.96338	131.96338			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		134.59273	134.59273		134.60709	134.60709			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future		139.39475	139.39475		138.11287	138.11287			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future		142.09986	142.09986		140.79418	140.79418			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		143.28423	143.28423		141.95199	141.95199			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2017	Index Future		247.31900	247.31900		246.77600	246.77600			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future		252.11900	252.11900		251.56800	251.56800			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		257.17000	257.17000		256.60800	256.60800			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		671.83100	671.83100		669.86900	669.86900			0.00	13,436,620.00	2	157.00
ILBI	On 04/05/2017	Index Future		684.86600	684.86600		682.86700	682.86700			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		698.34800	698.34800		696.31000	696.31000			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		0.13380	0.13380		0.13330	0.13330			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.13380	0.13380		0.13270	0.13270			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.13390	0.13390		0.13250	0.13250			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.13460	0.13460		0.13220	0.13220			0.00	0.00	0	1,382.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		9.87190	9.87190		9.83090	9.83090		17.16	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.99800	9.99800		9.96470	9.96470		15.72	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		10.15360	10.15360		10.12220	10.12220		15.76	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		10.30180	10.30180		10.26790	10.26790		15.83	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.28630	1.28630		1.27890	1.27890			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.30450	1.30450		1.29810	1.29810			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.31990	1.31990		1.31000	1.31000			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 18/09/2017	Foreign Exchange Future			1.32900		1.32900		1.32430	1.32430			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.27010		1.27010		1.27220	1.27220			0.00	0.00	0	2.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.27290		1.27290		1.27510	1.27510			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.27580		1.27580		1.27800	1.27800			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.27870		1.27870		1.28100	1.28100			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.06410		1.06410		1.06370	1.06370			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06870		1.06870		1.06830	1.06830			0.00	0.00	0	12.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07400		1.07400		1.07360	1.07360			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07920		1.07920		1.07880	1.07880			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.94237		111.43425		8.94794	111.39582		9.24	0.00	99,845,088.00	896	114,036.00
R186	On 02/02/2017	Bond Future	8.00	Call	55.95000		0.05595		57.89000	0.05789	55.950	8.92	0.04	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	278.09000		0.27809		281.93000	0.28193	278.090	9.04	0.15	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	346.26000		0.34626		350.19000	0.35019	346.260	9.06	0.17	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	608.83000		0.60883		611.66000	0.61166	608.830	9.11	0.27	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	647.22000		0.64722		649.87000	0.64987	647.220	9.12	0.28	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,780.37000		1.78037		1,816.36000	1.81636	1,780.370	9.20	0.55	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,667.94000		1.66794		1,703.18000	1.70318	1,667.940	9.21	0.52	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,491.10000		1.49110		1,525.02000	1.52502	1,491.100	9.22	0.49	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,266.35000		1.26635		1,298.38000	1.29838	1,266.350	9.25	0.44	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,042.40000		1.04240		1,072.37000	1.07237	1,042.400	9.30	0.38	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	459.31000		0.45931		478.93000	0.47893	459.310	9.47	0.21	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	338.83000		0.33883		354.75000	0.35475	338.830	9.53	0.16	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.98791		113.59000		8.99356	113.55184		9.01	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.02441		110.55424		9.03035	110.51496		9.28	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			295.28813		295.28813		294.61813	294.61813			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			301.01855		301.01855		300.33829	300.33829			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			300.14565		300.14565		299.45100	299.45100			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			243.10492		243.10492		242.80830	242.80830			0.00	37,195,052.76	153	36,370.00
R202	On 04/05/2017	Bond Future			247.82276		247.82276		247.52241	247.52241			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			249.12078		249.12078		248.81389	248.81389			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			8.69143		99.05452		8.69197	99.05209		6.60	0.00	0.00	0	19,260.00

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 04/05/2017	Bond Future		8.73544	97.03834		8.73580	97.03677		6.61	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.76741	98.97708		8.76786	98.97519		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		7.76968	103.56811		7.75731	103.57526		0.62	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future		7.60773	101.39863		7.58409	101.40688		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		9.35880	90.06142		9.36441	90.02274			0.00	81,055,278.00	900	35,481.00
R2030	On 04/05/2017	Bond Future		9.41045	91.80402		9.41613	91.76541			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.45641	89.63106		9.46233	89.59139			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		9.51059	92.91802		9.51115	92.91390		12.66	0.00	0.00	0	19,889.00
R2032	On 04/05/2017	Bond Future		9.56190	90.55652		9.56237	90.55310		12.99	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.60610	92.36602		9.60662	92.36229		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		9.62181	97.57243		9.62240	97.56767			0.00	0.00	0	7,194.00
R2035	On 04/05/2017	Bond Future		9.67186	94.95675		9.67236	94.95276			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.71562	96.85402		9.71618	96.84959			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		9.67938	89.81939		9.67993	89.81496		14.78	0.00	0.00	0	45,256.00
R2037	On 04/05/2017	Bond Future		9.73215	91.55730		9.73261	91.55364		14.54	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.78018	89.12895		9.78068	89.12501		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		7.96582	101.09808		7.95523	101.11616		1.94	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future		7.99121	103.05386		7.97822	103.07325		1.71	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.97130	101.07063		7.95602	101.09012		1.59	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		9.69373	93.82634		9.69427	93.82166		15.45	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.74529	95.64172		9.74574	95.63786		15.20	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.79218	93.04465		9.79268	93.04040		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		9.69764	91.15269		9.70323	91.10365		16.16	0.00	0.00	0	20,651.00
R2044	On 04/05/2017	Bond Future		9.74716	92.91639		9.75282	92.86721		15.90	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.79213	90.39004		9.79798	90.33967		16.49	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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			9.68362		94.72673		9.68415	94.72196		15.98	0.00	556,045,905.10	5,870	74,008.00
R2048	On 04/05/2017	Bond Future			9.72864		92.11947		9.72910	92.11538		16.50	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.76799		93.96001		9.76849	93.95559		16.33	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			8.20293		98.00987		8.20327	98.00901		3.17	0.00	0.00	0	75,635.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,800.86000		1.80086	1,801.62000	1.80162	1,800.860		3.29	0.93	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.24776		99.90607		8.24774	99.90611		2.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.26914		98.25790		8.26923	98.25771		2.87	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	812.49000		0.81249	812.13000	0.81213	812.490		2.86	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			8.36260		96.84669		8.36823	96.82797		4.53	0.00	433,098,397.68	4,472	29,139.00
R208	On 04/05/2017	Bond Future			8.40186		95.31733		8.40762	95.29916		4.39	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.42398		97.22181		8.43029	97.20297		4.23	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			9.56716		73.33969		9.56767	73.33625		14.68	0.00	1,466,793.80	20	66,520.00
R209	On 04/05/2017	Bond Future			9.61266		71.60768		9.61309	71.60481		15.14	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.65181		73.03847		9.65227	73.03542		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			185.98357		185.98357		186.00214	186.00214			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			187.27516		187.27516		187.29573	187.29573			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			191.02727		191.02727		191.04785	191.04785			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future			146.18456		146.18456		145.92027	145.92027			0.00	0.00	0	3,380.00

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 04/05/2017	Bond Future		149.02160	149.02160		148.75355	148.75355			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future		149.97554	149.97554		149.70171	149.70171			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		9.37936	84.71070		9.37990	84.70708		12.37	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future		9.42468	82.79764		9.42513	82.79466		12.71	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future		9.46323	84.45183		9.46372	84.44862		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		9.62256	73.79738		9.62816	73.75783		15.43	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future		9.66574	71.92686		9.67140	71.88720		15.92	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future		9.70322	73.36389		9.70906	73.32326		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		22,877.43000	22,877.43000		22,763.85000	22,763.85000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future		23,193.44000	23,193.44000		23,108.47000	23,108.47000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		9.59950	9.59950		9.55890	9.55890		16.75	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future		9.74560	9.74560		9.71220	9.71220		15.44	0.00	0.00	0	36.00
SGD / R	On 19/06/2017	Foreign Exchange Future		9.92860	9.92860		9.89370	9.89370		15.44	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future		3.92940	3.92940		3.92080	3.92080		20.46	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future		3.91220	3.91220		3.90670	3.90670		17.11	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future		3.88660	3.88660		3.88010	3.88010		16.89	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future		1.38210	1.38210		1.37560	1.37560			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.34660	1.34660		1.33360	1.33360			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future		1.29040	1.29040		1.27880	1.27880			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.23260	1.23260		1.22780	1.22780			0.00	0.00	0	0.00

Total for Derivatives : **7,583,512,922.90** **488,367** **4,687,732.00**

Grand Total: **7,583,512,922.90** **488,367** **4,687,732.00**