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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 09/09/2016	Any day expiry	14.43680	14.43680	13.97140	13.97140			16.94	0.00	0.00	0	0.00	
\$ / R	On 13/09/2016	Any day expiry	14.37640	14.37640	13.96620	13.96620			19.68	0.00	0.00	0	0.00	
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	589.76550	0.58977	987.05590	0.98706	589.766	27.18	0.91	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.79070	0.00079	0.20410	0.00020	0.791	86.64	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry	14.37930	14.37930	13.97170	13.97170			21.27	0.00	0.00	0	259.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.39050	14.39050	13.98270	13.98270			21.41	0.00	1,016,976,635.00	70,670	366,565.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	13.00	Put	3.17050	0.00317	4.61890	0.00462	3.171	28.01	0.01	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	4.84820	0.00485	8.28700	0.00829	4.848	25.14	0.02	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	8.19870	0.00820	28.84160	0.02884	8.199	22.04	0.04	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	9.36400	0.00936	38.32030	0.03832	9.364	21.32	0.04	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	12.40240	0.01240	64.20580	0.06421	12.402	19.89	0.06	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	13.02420	0.01302	69.52760	0.06953	13.024	19.65	0.06	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	20.20230	0.02020	93.98650	0.09399	20.202	19.85	0.09	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Put	56.13490	0.05613	189.52970	0.18953	56.135	20.40	0.20	0.00	0	3,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	446.63490	0.44663	172.22970	0.17223	446.635	20.40	0.80	0.00	0	47,050.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	307.02310	0.30702	99.52930	0.09953	307.023	20.90	0.66	0.00	0	700.00

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 19/09/2016	Foreign Exchange Future	14.20	Put	116.52310	0.11652	316.82930	0.31683	116.523	20.90	0.34	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	248.88210	0.24888	74.07840	0.07408	248.882	21.16	0.58	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	267.04290	0.26704	556.91000	0.55691	267.043	21.78	0.58	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	123.49520	0.12350	28.53770	0.02854	123.495	22.15	0.35	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	332.99520	0.33300	645.83770	0.64584	332.995	22.15	0.65	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	117.47890	0.11748	26.69970	0.02670	117.479	22.22	0.34	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	405.33390	0.40533	737.69580	0.73770	405.334	22.52	0.71	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	90.99280	0.09099	19.29760	0.01930	90.993	22.59	0.28	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	451.44480	0.45144	794.58840	0.79459	451.445	22.74	0.74	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	42.59810	0.04260	9.14480	0.00914	42.598	23.63	0.15	0.00	0	5,650.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	652.09810	0.65210	1,026.44480	1.02644	652.098	23.63	0.85	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	24.65470	0.02465	5.56270	0.00556	24.655	24.53	0.09	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	18.95770	0.01896	4.39210	0.00439	18.958	25.05	0.07	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.50	Call	11.26590	0.01127	2.78120	0.00278	11.266	26.10	0.04	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,218.21840	1.21822	1,619.52930	1.61953	1,218.218	26.63	0.96	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,316.26900	1.31627	1,719.10080	1.71910	1,316.269	27.16	0.97	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	4.56360	0.00456	1.30040	0.00130	4.564	28.01	0.02	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	3.18680	0.00319	0.93970	0.00094	3.187	29.10	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	1.58620	0.00159	0.50560	0.00051	1.586	31.41	0.01	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	1.28070	0.00128	0.41940	0.00042	1.281	32.18	0.01	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	1.02620	0.00103	0.34600	0.00035	1.026	33.01	0.00	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	0.99280	0.00099	0.33620	0.00034	0.993	33.14	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	0.92980	0.00093	0.31770	0.00032	0.930	33.39	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	0.20720	0.00021	0.13690	0.00014	0.207	39.33	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.00440	0.00000	0.00210	0.00000	0.004	44.55	0.00	0.00	0	17,500.00
\$ / R	On 22/09/2016	Any day expiry			14.39900	14.39900	13.99080	13.99080		22.41	0.00	0.00	0	0.00
\$ / R	On 22/09/2016	Any day expiry	14.20	Put	149.81830	0.14982	342.72040	0.34272	149.818	21.93	0.36	0.00	0	16,500.00
\$ / R	On 27/09/2016	Any day expiry			14.41310	14.41310	14.00420	14.00420		21.28	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.41590	14.41590	14.00690	14.00690		21.12	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.27260	0.00027	0.49880	0.00050	0.273	28.76	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	26.40250	0.02640	62.22750	0.06223	26.403	21.05	0.08	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	1.97440	0.00197	1.73390	0.00173	1.974	39.39	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	2.03980	0.00204	1.29980	0.00130	2.040	40.82	0.00	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			14.41870	14.41870	14.00960	14.00960		20.96	0.00	0.00	0	22,740.00
\$ / R	On 30/09/2016	Any day expiry			14.42150	14.42150	14.01230	14.01230		20.83	0.00	757,926.50	53	2,856.00
\$ / R	On 30/09/2016	Any day expiry	14.25	Call	376.06200	0.37606	172.51420	0.17251	376.062	20.56	0.61	0.00	0	20,000.00
\$ / R	On 03/10/2016	Any day expiry			14.42990	14.42990	14.02030	14.02030		20.31	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	14.30	Call	363.76440	0.36376	0.00000	0.00000	363.764	20.03	0.58	82,893,600.00	10,000	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.45	Call	290.00360	0.29000	0.00000	0.00000	290.004	20.31	0.50	72,470,491.60	10,000	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	407.40530	0.40741	689.39250	0.68939	407.405	20.81	0.58	0.00	0	18,400.00
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	179.50160	0.17950	75.51310	0.07551	179.502	21.28	0.35	0.00	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry			14.43280	14.43280	14.02300	14.02300		20.22	0.00	0.00	0	0.00
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	404.22450	0.40422	683.99440	0.68399	404.224	20.69	0.57	0.00	0	10,000.00
\$ / R	On 04/10/2016	Any day expiry	14.65	Put	436.84810	0.43685	725.03410	0.72503	436.848	20.85	0.60	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 05/10/2016	Any day expiry		14.43560	14.43560		14.02570	14.02570		20.15	0.00	0.00	0	56.00
\$ / R	On 10/10/2016	Any day expiry		14.44960	14.44960		14.03910	14.03910		19.48	0.00	0.00	0	1,700.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	677.14020	0.67714	393.73800	0.39374	677.140	18.42	0.79	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	654.95220	0.65495	377.50520	0.37751	654.952	18.48	0.77	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	428.60230	0.42860	0.00000	0.00000	428.602	19.12	0.61	87,166,458.00	10,000	10,000.00
\$ / R	On 12/10/2016	Any day expiry		14.45530	14.45530		14.04450	14.04450		19.50	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry		14.46080	14.46080		14.04990	14.04990		19.58	0.00	28,695.00	2	832.00
\$ / R	On 19/10/2016	Any day expiry		14.47460	14.47460		14.06330	14.06330		19.50	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	330.56270	0.33056	185.78240	0.18578	330.563	19.86	0.47	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry		14.49400	14.49400		14.08210	14.08210		19.63	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	3.00810	0.00301	4.40220	0.00440	3.008	23.84	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	63.51090	0.06351	142.74310	0.14274	63.511	18.14	0.13	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	2.94800	0.00295	1.68910	0.00169	2.948	28.34	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	2.71580	0.00272	1.48150	0.00148	2.716	28.49	0.01	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry		14.49670	14.49670		14.08470	14.08470		19.65	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	34.33540	0.03434	84.53660	0.08454	34.335	17.94	0.08	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	288.71270	0.28871	493.10170	0.49310	288.713	19.24	0.39	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	249.50550	0.24951	143.96810	0.14397	249.505	20.80	0.35	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	786.63360	0.78663	1,103.06910	1.10307	786.634	21.06	0.68	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	64.90470	0.06490	32.89890	0.03290	64.905	23.54	0.11	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry		14.52710	14.52710		14.11420	14.11420		19.66	0.00	0.00	0	14.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	726.61720	0.72662	1,022.98280	1.02298	726.617	20.57	0.62	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	73.51850	0.07352	41.91340	0.04191	73.519	23.59	0.11	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry		14.53540	14.53540		14.12230	14.12230		19.73	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	1,048.09100	1.04809	736.09260	0.73609	1,048.091	18.47	0.82	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	612.86650	0.61287	399.91550	0.39992	612.867	19.28	0.61	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry		14.55470	14.55470		14.14110	14.14110		19.72	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	65.67450	0.06567	127.88800	0.12789	65.674	18.29	0.11	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,241.24070	1.24124	1,581.46290	1.58146	1,241.241	21.94	0.75	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	50.77550	0.05078	29.38140	0.02938	50.776	24.77	0.08	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry		14.58510	14.58510		14.17090	14.17090		19.65	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	8.70450	0.00870	13.29080	0.01329	8.705	21.61	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	122.49340	0.12249	212.18980	0.21219	122.493	18.43	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	12.36770	0.01237	4.97510	0.00498	12.368	28.29	0.02	0.00	0	400.00
\$ / R	On 13/12/2016	Any day expiry		14.62660	14.62660		14.21140	14.21140		19.85	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry		14.62950	14.62950		14.21420	14.21420		19.85	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.64380	14.64380		14.22810	14.22810		19.78	0.00	245,503,307.00	16,765	178,146.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	12.52730	0.01253	18.13910	0.01814	12.527	20.65	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	38.08500	0.03809	56.34410	0.05634	38.085	18.94	0.06	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	67.39230	0.06739	117.29700	0.11730	67.392	18.18	0.10	0.00	0	148,350.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	98.96800	0.09897	165.57190	0.16557	98.968	18.31	0.13	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,424.06420	1.42406	1,085.91330	1.08591	1,424.064	18.38	0.84	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	120.26420	0.12026	197.81330	0.19781	120.264	18.38	0.16	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	122.17950	0.12218	200.79440	0.20079	122.180	18.38	0.16	0.00	0	4,500.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	153.62870	0.15363	249.04660	0.24905	153.629	18.47	0.19	0.00	0	25,586.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	1,147.79450	1.14779	851.98460	0.85198	1,147.794	18.58	0.77	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	203.99450	0.20399	323.88460	0.32388	203.995	18.58	0.23	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	218.99310	0.21899	344.48720	0.34449	218.993	18.65	0.24	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	225.19350	0.22519	352.93840	0.35294	225.193	18.67	0.25	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	948.46360	0.94846	686.87780	0.68688	948.464	18.96	0.69	0.00	0	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	304.66360	0.30466	458.77780	0.45878	304.664	18.96	0.31	0.00	0	88,390.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	899.66770	0.89967	647.35890	0.64736	899.668	19.06	0.67	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	893.70030	0.89370	642.55030	0.64255	893.700	19.08	0.67	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	343.95900	0.34396	509.67060	0.50967	343.959	19.09	0.33	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	352.16580	0.35217	520.19420	0.52019	352.166	19.11	0.34	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	841.27580	0.84128	600.55480	0.60055	841.276	19.19	0.64	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	386.14380	0.38614	563.43180	0.56343	386.144	19.22	0.36	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	408.31190	0.40831	591.36580	0.59137	408.312	19.28	0.37	0.00	0	1,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	431.19800	0.43120	620.80590	0.62081	431.198	19.34	0.39	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	753.81710	0.75382	532.94640	0.53295	753.817	19.39	0.60	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	504.09760	0.50410	713.12570	0.71313	504.098	19.53	0.43	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	673.59390	0.67359	473.28340	0.47328	673.594	19.60	0.56	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	529.79390	0.52979	745.18340	0.74518	529.794	19.60	0.44	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	599.78970	0.59979	831.38340	0.83138	599.790	19.76	0.48	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	616.73490	0.61673	851.83780	0.85184	616.735	19.80	0.48	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	588.01160	0.58801	410.59610	0.41060	588.012	19.85	0.51	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	640.09040	0.64009	879.42610	0.87943	640.090	19.87	0.49	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	700.28000	0.70028	950.53270	0.95053	700.280	20.05	0.52	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	521.40070	0.52140	362.29850	0.36230	521.401	20.15	0.47	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	814.84040	0.81484	1,083.65380	1.08365	814.840	20.36	0.56	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	471.84210	0.47184	326.92750	0.32693	471.842	20.40	0.43	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	828.04210	0.82804	1,098.82750	1.09883	828.042	20.40	0.57	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	439.19180	0.43919	303.86180	0.30386	439.192	20.57	0.41	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	965.55900	0.96556	1,254.39410	1.25439	965.559	20.77	0.61	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	972.68910	0.97269	1,262.34550	1.26235	972.689	20.79	0.62	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	355.65830	0.35566	244.39920	0.24440	355.658	21.16	0.35	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,111.85830	1.11186	1,416.29920	1.41630	1,111.858	21.16	0.65	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	336.24440	0.33624	230.10310	0.23010	336.244	21.32	0.33	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,187.76320	1.18776	1,498.56590	1.49857	1,187.763	21.36	0.67	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,241.90470	1.24190	1,556.94570	1.55695	1,241.905	21.50	0.69	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,328.56550	1.32857	1,649.91920	1.64992	1,328.565	21.71	0.71	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,425.16690	1.42517	1,752.94710	1.75295	1,425.167	21.95	0.73	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	259.81320	0.25981	174.43350	0.17443	259.813	22.05	0.27	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	233.24550	0.23325	156.09020	0.15609	233.245	22.30	0.24	0.00	0	26,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,589.44550	1.58945	1,927.99020	1.92799	1,589.445	22.30	0.76	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	215.56030	0.21556	143.95470	0.14395	215.560	22.48	0.23	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	186.90380	0.18690	124.42740	0.12443	186.904	22.82	0.20	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,993.08490	1.99308	2,352.78410	2.35278	1,993.085	23.09	0.82	0.00	0	1,365.00

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	16.53	Put	2,046.18030	2.04618	2,408.13150	2.40813	2,046.180	23.19	0.82	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	157.74610	0.15775	104.72950	0.10473	157.746	23.22	0.17	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,189.22540	2.18923	2,556.75110	2.55675	2,189.225	23.46	0.84	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	135.28890	0.13529	89.67680	0.08968	135.289	23.59	0.15	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	122.82320	0.12282	82.87970	0.08288	122.823	23.83	0.14	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	118.68210	0.11868	80.76240	0.08076	118.682	23.91	0.13	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	115.47970	0.11548	79.12520	0.07913	115.480	23.98	0.13	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	90.19140	0.09019	65.46150	0.06546	90.191	24.73	0.10	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	85.51560	0.08552	62.25480	0.06225	85.516	25.03	0.10	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	79.33680	0.07934	58.01180	0.05801	79.337	25.48	0.09	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	78.25500	0.07825	57.26770	0.05727	78.255	25.56	0.09	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	68.29570	0.06830	50.40700	0.05041	68.296	26.42	0.08	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	66.60020	0.06660	49.23560	0.04924	66.600	26.58	0.08	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	65.50740	0.06551	48.48040	0.04848	65.507	26.69	0.08	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	64.97180	0.06497	48.11060	0.04811	64.972	26.75	0.07	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	44.49590	0.04450	25.22300	0.02522	44.496	28.35	0.05	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	41.24460	0.04124	23.22950	0.02323	41.245	28.35	0.05	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	40.55250	0.04055	22.80690	0.02281	40.553	28.35	0.05	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	35.69400	0.03569	19.85930	0.01986	35.694	28.35	0.04	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	32.76070	0.03276	18.09660	0.01810	32.761	28.35	0.04	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	22.12820	0.02213	11.83330	0.01183	22.128	28.35	0.03	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	21.17070	0.02117	11.28040	0.01128	21.171	28.35	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	20.07290	0.02007	10.64930	0.01065	20.073	28.35	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	17.71550	0.01772	9.30400	0.00930	17.715	28.35	0.02	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	15.76170	0.01576	8.20050	0.00820	15.762	28.35	0.02	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	14.66220	0.01466	7.58440	0.00758	14.662	28.35	0.02	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	12.91000	0.01291	6.61080	0.00661	12.910	28.35	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	12.22130	0.01222	6.23100	0.00623	12.221	28.35	0.02	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	7.40780	0.00741	3.63210	0.00363	7.408	28.35	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	5.37050	0.00537	2.56920	0.00257	5.370	28.35	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	5.07170	0.00507	2.41580	0.00242	5.072	28.35	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.71570	14.71570	14.29740	14.29740		19.73	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	317.46410	0.31746	466.03660	0.46604	317.464	18.69	0.29	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	278.82660	0.27883	194.76990	0.19477	278.827	22.29	0.26	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.75020	14.75020	14.33070	14.33070		19.72	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	390.05460	0.39005	554.00600	0.55401	390.055	18.81	0.33	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	366.21450	0.36621	264.62910	0.26463	366.214	21.63	0.31	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.88530	14.88530	14.46100	14.46100		19.75	0.00	16,373,830.00	1,100	84,239.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	31.89520	0.03190	58.14340	0.05814	31.895	16.77	0.04	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	127.85510	0.12786	197.14020	0.19714	127.855	17.77	0.13	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	438.63730	0.43864	597.93720	0.59794	438.637	18.68	0.32	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	701.08620	0.70109	911.50430	0.91150	701.086	19.41	0.43	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,048.14410	1.04814	1,306.08070	1.30608	1,048.144	20.24	0.53	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,134.52760	1.13453	1,402.48750	1.40249	1,134.528	20.43	0.56	0.00	0	7,160.00

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	15.70	Put	1,373.43710		1.37344	1,665.25230	1.66525	1,373.437	20.94	0.61	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,402.85700		1.40286	1,697.08880	1.69709	1,402.857	21.01	0.62	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,204.83940		2.20484	2,543.18160	2.54318	2,204.839	22.54	0.74	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	261.74060		0.26174	195.14830	0.19515	261.741	23.29	0.20	0.00	0	46,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	169.49830		0.16950	136.36720	0.13637	169.498	25.20	0.14	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	168.98640		0.16899	135.98990	0.13599	168.986	25.22	0.14	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	144.12180		0.14412	110.00020	0.11000	144.122	26.41	0.11	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	129.59180		0.12959	87.94250	0.08794	129.592	27.15	0.10	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	39.77690		0.03978	24.93300	0.02493	39.777	27.15	0.04	0.00	0	1,800.00	
\$ / R	On 12/04/2017	Any day expiry			14.97160		14.97160	14.54480	14.54480		19.77	0.00	0.00	0	0.00	
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	410.58690		0.41059	548.50050	0.54850	410.587	18.60	0.29	0.00	0	1,000.00	
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	372.68520		0.37269	284.54920	0.28455	372.685	22.70	0.26	0.00	0	1,000.00	
\$ / R	On 25/04/2017	Any day expiry			15.00900		15.00900	14.58100	14.58100		19.78	0.00	0.00	0	0.00	
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	476.61550		0.47662	629.50480	0.62950	476.616	18.66	0.31	0.00	0	1,000.00	
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	466.64800		0.46665	360.17220	0.36017	466.648	22.15	0.30	0.00	0	1,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			15.16760		15.16760	14.73470	14.73470		19.85	0.00	7,583,800.00	500	150,181.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	417.50220		0.41750	539.58950	0.53959	417.502	18.46	0.26	0.00	0	2,280.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	519.51130		0.51951	664.79940	0.66480	519.511	18.63	0.30	0.00	0	2,850.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	567.42250		0.56742	725.60970	0.72561	567.423	18.71	0.32	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	894.92690		0.89493	1,105.28830	1.10529	894.927	19.49	0.42	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,266.32070		1.26632	1,515.06960	1.51507	1,266.321	20.30	0.51	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	841.74880		0.84175	675.37700	0.67538	841.749	20.66	0.45	0.00	0	2,280.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,454.14880		1.45415	1,720.67700	1.72068	1,454.149	20.66	0.55	0.00	0	3,155.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	708.33430		0.70833	567.28170	0.56728	708.334	21.32	0.39	0.00	0	2,850.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	601.33690		0.60134	477.64390	0.47764	601.337	21.96	0.34	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	374.51030		0.37451	304.28200	0.30428	374.510	23.75	0.23	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	330.98770		0.33099	270.71930	0.27072	330.988	24.63	0.20	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	265.19870		0.26520	193.47630	0.19348	265.199	26.55	0.16	0.00	0	3,155.00	
\$ / R	On 12/07/2017	Any day expiry			15.23500		15.23500	14.79970	14.79970		19.94	0.00	0.00	0	0.00	
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	472.96400		0.47296	603.35700	0.60336	472.964	18.51	0.27	0.00	0	1,000.00	
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	446.90010		0.44690	361.23290	0.36123	446.900	23.44	0.25	0.00	0	1,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			15.43790		15.43790	14.99710	14.99710		20.07	0.00	0.00	0	2,700.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	151.62870		0.15163	226.56950	0.22657	151.629	16.67	0.11	0.00	0	2,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	429.06020		0.42906	554.40660	0.55441	429.060	18.16	0.24	0.00	0	2,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future			15.76940		15.76940	15.33730	15.33730		20.66	0.00	0.00	0	670.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			16.10080		16.10080	15.67740	15.67740		21.12	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			16.43230		16.43230	16.01750	16.01750		21.49	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	458.23260		0.45823	591.31070	0.59131	458.233	18.19	0.19	0.00	0	70,530.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.39050		14.39050	13.98270	13.98270		21.41	0.00	906,601.50	63	467.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.64380		14.64380	14.22810	14.22810		19.78	0.00	2,621,240.20	179	347.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.88530		14.88530	14.46100	14.46100		19.75	0.00	44,655.90	3	53.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.16760		15.16760	14.73470	14.73470		19.85	0.00	45,502.80	3	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 19/09/2016	Foreign Exchange Future			19.08600	19.08600		18.62200	18.62200		18.36	0.00	470,718,018.00	24,663	45,967.00
£ / R	18.90	Call	On 19/09/2016	Foreign Exchange Future	335.64530	0.33565	115.64000	0.11564	335.645	18.41	0.63	0.00	0	1,050.00			
£ / R	18.90	Put	On 19/09/2016	Foreign Exchange Future	149.64530	0.14965	393.64000	0.39364	149.645	18.41	0.37	0.00	0	1,050.00			
£ / R	22.50	Call	On 19/09/2016	Foreign Exchange Future	0.05550	0.00006	0.04480	0.00004	0.055	28.36	0.00	0.00	0	500.00			
£ / R	23.60	Call	On 19/09/2016	Foreign Exchange Future	0.10320	0.00010	0.31680	0.00032	0.103	37.45	0.00	0.00	0	700.00			
£ / R	25.30	Call	On 19/09/2016	Foreign Exchange Future	0.25100	0.00025	0.09270	0.00009	0.251	51.80	0.00	0.00	0	800.00			
£ / R			On 05/10/2016	Any day expiry	19.15100	19.15100	18.68640	18.68640		18.05	0.00	0.00	0	112.00			
£ / R			On 27/10/2016	Any day expiry	19.24250	19.24250	18.77330	18.77330		18.06	0.00	0.00	0	41.00			
£ / R			On 19/12/2016	Foreign Exchange Future	19.45570	19.45570	18.98210	18.98210		17.98	0.00	237,320,628.60	12,198	32,280.00			
£ / R	17.13	Put	On 19/12/2016	Foreign Exchange Future	70.79260	0.07079	110.70320	0.11070	70.793	17.96	0.08	0.00	0	4,885.00			
£ / R	21.41	Put	On 19/12/2016	Foreign Exchange Future	2,170.41130	2.17041	2,570.37910	2.57038	2,170.411	20.16	0.80	0.00	0	4,885.00			
£ / R	24.46	Call	On 19/12/2016	Foreign Exchange Future	49.80130	0.04980	53.86460	0.05386	49.801	25.23	0.05	0.00	0	4,885.00			
£ / R			On 13/03/2017	Foreign Exchange Future	19.81470	19.81470	19.32870	19.32870		18.46	0.00	693,514.50	35	3,551.00			
£ / R			On 25/04/2017	Any day expiry	20.00150	20.00150	19.50970	19.50970		19.10	0.00	0.00	0	73.00			
£ / R			On 19/06/2017	Foreign Exchange Future	20.23720	20.23720	19.73870	19.73870			0.00	2,023,720.00	100	12,625.00			
£ / R			On 18/12/2017	Foreign Exchange Future	21.13320	21.13320	20.63470	20.63470		19.98	0.00	0.00	0	0.00			
¥ / R			On 19/09/2016	Foreign Exchange Future	0.14011	0.14011	0.13756	0.13756		20.97	0.00	700.58	5	18,297.00			
¥ / R			On 19/12/2016	Foreign Exchange Future	0.14317	0.14317	0.14056	0.14056		19.56	0.00	0.00	0	3,592.00			
¥ / R			On 13/03/2017	Foreign Exchange Future	0.14614	0.14614	0.14344	0.14344		19.29	0.00	0.00	0	1,368.00			
¥ / R			On 19/06/2017	Foreign Exchange Future	0.14967	0.14967	0.14687	0.14687		19.75	0.00	0.00	0	0.00			
¥ / R			On 18/09/2017	Foreign Exchange Future	0.15303	0.15303	0.15015	0.15015		20.47	0.00	0.00	0	0.00			
€ / R			On 19/09/2016	Foreign Exchange Future	16.14270	16.14270	15.76380	15.76380		19.81	0.00	39,339,759.90	2,437	33,641.00			
€ / R	14.87	Put	On 19/09/2016	Foreign Exchange Future	4.13480	0.00413	6.83130	0.00683	4.135	23.81	0.02	0.00	0	10,000.00			
€ / R	15.81	Call	On 19/09/2016	Foreign Exchange Future	413.18530	0.41319	170.60430	0.17060	413.185	19.47	0.75	0.00	0	10,000.00			
€ / R	16.68	Call	On 19/09/2016	Foreign Exchange Future	55.59490	0.05559	14.39250	0.01439	55.595	21.37	0.18	0.00	0	20,000.00			
€ / R			On 30/09/2016	Any day expiry	16.18230	16.18230	15.80240	15.80240		19.39	0.00	0.00	0	34.00			
€ / R			On 28/11/2016	Any day expiry	16.40820	16.40820	16.02200	16.02200		18.89	0.00	0.00	0	500.00			
€ / R			On 19/12/2016	Foreign Exchange Future	16.48930	16.48930	16.10170	16.10170		18.92	0.00	19,572,799.10	1,187	24,671.00			
€ / R	16.50	Call	On 19/12/2016	Foreign Exchange Future	649.42010	0.64942	467.19830	0.46720	649.420	18.92	0.52	0.00	0	450.00			
€ / R	16.90	Put	On 19/12/2016	Foreign Exchange Future	908.64410	0.90864	1,149.07330	1.14907	908.644	19.53	0.57	0.00	0	2,961.00			
€ / R	21.90	Call	On 19/12/2016	Foreign Exchange Future	10.16250	0.01016	7.64810	0.00765	10.163	23.99	0.01	0.00	0	2,961.00			
€ / R			On 13/03/2017	Foreign Exchange Future	16.82730	16.82730	16.42940	16.42940		18.82	0.00	0.00	0	5,010.00			
€ / R			On 19/06/2017	Foreign Exchange Future	17.22630	17.22630	16.81820	16.81820		19.10	0.00	1,033,578.00	60	77,351.00			
€ / R			On 18/09/2017	Foreign Exchange Future	17.60900	17.60900	17.19010	17.19010		19.48	0.00	0.00	0	0.00			
€ / R			On 18/12/2017	Foreign Exchange Future	18.03280	18.03280	17.62660	17.62660		19.92	0.00	0.00	0	0.00			
10Y STND			On 17/12/2025	Interest Rate Swap	98.47311	98.47311	97.58825	97.58825			0.00	0.00	0	0.00			
10Y STND			On 16/03/2026	Interest Rate Swap	95.57323	95.57323	94.64035	94.64035			0.00	0.00	0	0.00			
10Y STND			On 15/06/2026	Interest Rate Swap	94.36096	94.36096	93.38738	93.38738			0.00	0.00	0	0.00			
10Y STND			On 21/09/2026	Interest Rate Swap	96.45404	96.45404	95.45957	95.45957			0.00	0.00	0	0.00			
1Y STND			On 19/12/2016	Interest Rate Swap	100.07926	100.07926	100.07802	100.07802			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
1Y STND	On 16/03/2017	Interest Rate Swap	100.04641	100.04641	100.03549	100.03549					0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.70967	99.70967	99.68388	99.68388					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.81287	99.81287	99.76105	99.76105					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.14598	100.14598	100.06648	100.06648					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.48023	99.48023	99.37335	99.37335					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.19846	99.19846	99.06277	99.06277					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.35827	99.35827	99.16760	99.16760					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.48977	98.48977	98.09638	98.09638					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.84677	97.84677	97.42138	97.42138					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	97.17198	97.17198	96.71409	96.71409					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.46686	97.46686	96.97781	96.97781					0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future	504.35900	504.35900	506.98800	506.98800					0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	514.09300	514.09300	516.77700	516.77700					0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	584.34500	584.34500	590.66700	590.66700					0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	595.62200	595.62200	602.07100	602.07100					0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	533.85300	533.85300	539.84900	539.84900					0.00	0.00	0	707.00
ALBI	On 02/02/2017	Index Future	544.15500	544.15500	550.27300	550.27300					0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	555.11000	555.11000	561.36000	561.36000					0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.88810	10.88810	10.74090	10.74090				15.68	0.00	36,975,987.60	3,396	10,281.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.05490	11.05490	10.90460	10.90460				14.75	0.00	2,210,980.00	200	1,735.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.21630	11.21630	11.06230	11.06230				14.66	0.00	0.00	0	3,405.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.40590	11.40590	11.24730	11.24730				15.20	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.58750	11.58750	11.42560	11.42560				15.56	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.81420	11.81420	11.66270	11.66270				16.17	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.05710	11.05710	10.83540	10.83540				16.46	0.00	0.00	0	4,340.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.25790	11.25790	11.03130	11.03130				15.58	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.45050	11.45050	11.21800	11.21800				15.51	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.67580	11.67580	11.43760	11.43760				16.08	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	348.57740	348.57740	493.49730	493.49730					0.00	0.00	0	20,000.00
CF CANDO CAHA	On 03/10/2016	Can-Do Future	20.08750	20.08750	39.31920	39.31920					0.00	0.00	0	30,000.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.74480	14.74480	14.42920	14.42920				19.87	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.08000	15.08000	14.75860	14.75860				18.68	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.40910	15.40910	15.07780	15.07780				18.87	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.79710	15.79710	15.45610	15.45610				19.63	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
CNH / R	On 19/09/2016	Foreign Exchange Future		2.14720	2.14720		2.09350	2.09350		18.29	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.16940	2.16940		2.11860	2.11860		16.69	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.19410	2.19410		2.14310	2.14310		16.68	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.22170	2.22170		2.17230	2.17230		17.99	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.16370	2.16370		2.11250	2.11250		16.79	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.17010	2.17010		2.11960	2.11960		16.67	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.21780	2.21780		2.16590	2.16590		15.88	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.26340	2.26340		2.21020	2.21020		15.98	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.27180	79.10428		10.11456	80.15181			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future		10.34683	80.63081		10.18431	81.69939			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.41109	78.45914		10.24315	79.55063			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 03/11/2016	Bond Future		10.36939	83.66560		10.22237	84.80133			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future		10.43881	85.28046		10.28708	86.43898			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.50211	82.73474		10.34540	83.91810			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 03/11/2016	GOVI		531.39800	531.39800		537.01300	537.01300			0.00	0.00	0	420.00
GOVI	On 02/02/2017	GOVI		541.65300	541.65300		547.38200	547.38200			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI		552.55700	552.55700		558.41100	558.41100			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.85530	1.85530		1.80280	1.80280		19.98	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.88940	1.88940		1.83610	1.83610		19.55	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
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.92180	1.92180		1.86730	1.86730		19.03	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.95850	1.95850		1.90330	1.90330		19.40	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future		128.73575	128.73575		128.63224	128.63224			0.00	0.00	0	3,044.00
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 03/11/2016	Bond Future		108.24357	108.24357		108.23950	108.23950			0.00	0.00	0	4,575.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future		136.44457	136.44457		135.74340	135.74340			0.00	0.00	0	20,843.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future		134.17026	134.17026		134.16485	134.16485			0.00	0.00	0	17,660.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future		144.41442	144.41442		144.75037	144.75037			0.00	0.00	0	21,628.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future		250.14600	250.14600		250.12600	250.12600			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future		254.98800	254.98800		254.97100	254.97100			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future		260.13600	260.13600		260.12300	260.12300			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		677.71000	677.71000		677.62400	677.62400			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		690.86500	690.86500		690.77700	690.77700			0.00	0.00	0	155.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.39000	92.61000		7.38000	92.62000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.44000	92.56000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.46000	92.54000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.51000	92.49000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future		7.53000	92.47000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.57000	92.43000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.59000	92.41000		7.54000	92.46000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.67000	92.33000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.70000	92.30000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.71000	92.29000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.71000	92.29000		7.62000	92.38000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.98000	92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.14210	0.14210		0.13780	0.13780			0.00	179,898.60	1,266	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.14160	0.14160		0.13760	0.13760			0.00	195,691.20	1,382	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.14120	0.14120		0.13780	0.13780			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.14090	0.14090		0.13790	0.13790			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
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.58050		10.58050		10.38770	10.38770		16.39	0.00	0.00	0	100.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.72910		10.72910		10.53240	10.53240		15.70	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.87430		10.87430		10.67410	10.67410		15.62	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			11.04680		11.04680		10.84260	10.84260		16.55	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.34090		1.34090		1.32520	1.32520			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.35660		1.35660		1.34060	1.34060			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.37120		1.37120		1.35500	1.35500			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.38800		1.38800		1.36860	1.36860			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.32630		1.32630		1.33180	1.33180			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.32860		1.32860		1.33410	1.33410			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.33120		1.33120		1.33660	1.33660			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.33420		1.33420		1.33960	1.33960			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12180		1.12180		1.12740	1.12740			0.00	0.00	0	13,286.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12600		1.12600		1.13170	1.13170			0.00	0.00	0	13.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13050		1.13050		1.13610	1.13610			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13570		1.13570		1.14140	1.14140			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.77640		115.39922		8.60274	116.64486		9.09	0.00	103,397,701.12	896	99,206.00
R186	On 03/11/2016	Bond Future	8.30	Call	437.38000		0.43738		758.48000	0.75848	437.380	8.88	0.20	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,699.65000		2.69965		1,952.27000	1.95227	2,699.650	8.95	0.67	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	1,461.68000		1.46168		973.83000	0.97383	1,461.680	9.03	0.46	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	1,212.55000		1.21255		789.51000	0.78951	1,212.550	9.06	0.41	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	729.67000		0.72967		448.67000	0.44867	729.670	9.15	0.28	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,515.78000		3.51578		4,538.51000	4.53851	3,515.780	9.20	0.77	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,628.71000		4.62871		5,741.38000	5.74138	4,628.710	9.31	0.86	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.81428		112.32299		8.63349	113.59389		9.24	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.00	Call	649.08000		0.64908		0.00000	0.00000	649.080	8.93	0.19	300,432,647.40	14,000	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,319.07000		1.31907		1,785.81000	1.78581	1,319.070	9.04	0.32	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,460.03000		1.46003		1,958.78000	1.95878	1,460.030	9.06	0.35	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,914.45000		1.91445		0.00000	0.00000	1,914.450	9.11	0.42	332,335,218.62	7,000	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,412.60000		2.41260		1,879.14000	1.87914	2,412.600	9.20	0.46	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,315.24000		2.31524		1,797.49000	1.79749	2,315.240	9.21	0.45	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,108.06000		1.10806		817.53000	0.81753	1,108.060	9.47	0.26	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	945.01000		0.94501		690.50000	0.69050	945.010	9.53	0.23	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.84145		114.58543		8.65304	115.88387		9.02	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

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
R197	On 03/11/2016	Bond Future		302.24885	302.24885		302.60562	302.60562			0.00	0.00	0	875.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future		250.93423	250.93423		250.92462	250.92462			0.00	0.00	0	36,060.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future		8.46230	98.03059		8.31843	98.71137		6.83	0.00	0.00	0	12,662.00
R2023	On 02/02/2017	Bond Future		8.50001	99.92236		8.34825	100.61732		6.57	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future		8.51627	97.99991		8.35601	98.71059		6.55	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 03/11/2016	Bond Future		7.61707	101.72662		7.45673	101.85734		0.92	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future		7.55940	103.68977		7.32788	103.82403		0.65	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future		7.02383	101.60282		6.62839	101.74156		0.40	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 03/11/2016	Bond Future		9.13720	93.52300		8.96941	94.73008			0.00	0.00	0	33,286.00
R2030	On 02/02/2017	Bond Future		9.17780	91.32193		9.00432	92.55321			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		9.21285	93.16159		9.03337	94.41940			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 03/11/2016	Bond Future		9.24387	92.79196		9.08135	94.04714		12.89	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future		9.28735	94.58273		9.11959	95.86315		12.62	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		9.32163	92.32694		9.14839	93.63484		12.95	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 03/11/2016	Bond Future		9.30429	97.92680		9.15715	99.18513			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future		9.34891	99.81662		9.19715	101.10022			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.38141	97.32090		9.22497	98.63213			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 03/11/2016	Bond Future		9.37193	94.44092		9.22487	95.69595		14.37	0.00	0.00	0	38,537.00
R2037	On 02/02/2017	Bond Future		9.41276	92.00713		9.26129	93.28742		14.76	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.44869	93.86072		9.29266	95.16841		14.53	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 03/11/2016	Bond Future		7.83545	103.36166		7.68461	103.65219		2.22	0.00	100,260,810.20	970	29,883.00
R204	On 02/02/2017	Bond Future		7.83844	101.31583		7.66519	101.61299		2.03	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.78888	103.35636		7.58576	103.66128		1.75	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

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
R2040	On 03/11/2016	Bond Future			9.39142		98.74658		9.24948	100.05336		15.04	0.00	0.00	0	3,923.00
R2040	On 02/02/2017	Bond Future			9.43149		96.14553		9.28538	97.47858		15.45	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.46676		98.08245		9.31634	99.44408		15.20	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 03/11/2016	Bond Future			9.41571		95.85987		9.26873	97.23137		15.75	0.00	15,529,298.94	162	18,566.00
R2044	On 02/02/2017	Bond Future			9.45472		93.32829		9.30356	94.72719		16.19	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.48906		95.20858		9.33359	96.63731		15.95	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 03/11/2016	Bond Future			9.37649		95.34194		9.23462	96.70747		16.35	0.00	36,420,621.08	382	61,875.00
R2048	On 02/02/2017	Bond Future			9.41686		97.18186		9.27095	98.57476		16.05	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.44651		94.69660		9.29659	96.11919		16.57	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 03/11/2016	Bond Future			8.04407		100.07610		7.90213	100.46393		3.46	0.00	81,862,249.80	818	52,473.00
R207	On 02/02/2017	Bond Future			8.06269		98.36482		7.90686	98.76111		3.27	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,289.20000		2.28920	2,634.71000	2.63471	2,289.200		3.39	0.85	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.05965		100.34602		7.88697	100.75207		2.97	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.01421		98.80432		7.82108	99.22083		2.78	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,233.68000		1.23368	1,482.69000	1.48269	1,233.680		2.77	0.56	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 03/11/2016	Bond Future			8.21386		95.40356		8.07378	95.89669		4.92	0.00	0.00	0	30,188.00
R208	On 02/02/2017	Bond Future			8.24321		97.24476		8.09302	97.74842		4.60	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.24975		95.79890		8.08796	96.31439		4.44	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 03/11/2016	Bond Future			9.26520		73.73354		9.11315	74.82000		14.88	0.00	0.00	0	37,619.00
R209	On 03/11/2016	Bond Future	8.81	Call	528.70000		0.52870	832.45000	0.83245	528.700		14.55	0.23	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	632.59000		0.63259	975.62000	0.97562	632.590		14.58	0.26	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,622.46000		2.62246	1,998.45000	1.99845	2,622.460		14.66	0.64	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,575.13000		2.57513	1,958.38000	1.95838	2,575.130		14.66	0.63	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	1,434.22000		1.43422	1,025.11000	1.02511	1,434.220		14.80	0.44	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	2,277.88000		2.27788	3,008.02000	3.00802	2,277.880		14.84	0.61	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	1,115.00000		1.11500	777.63000	0.77763	1,115.000		14.86	0.37	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.30298		75.15656		9.14666	76.26477		14.64	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.33265		73.51816		9.17191	74.65000		15.10	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
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 03/11/2016	Bond Future	186.72887		186.72887		186.72168	186.72168			0.00	0.00	0	2,113.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future	141.75555		141.75555		141.74883	141.74883			0.00	0.00	0	56.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/11/2016	Bond Future	148.12891		148.12891		148.04981	148.04981			0.00	0.00	0	3,838.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future	9.15827		84.29279		8.99576	85.42907		12.58	0.00	0.00	0	42,521.00
R213	On 02/02/2017	Bond Future	9.20088		85.91950		9.03312	87.07860		12.35	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.23086		84.09585		9.05775	85.27976		12.70	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 03/11/2016	Bond Future	9.33583		74.15106		9.19400	75.21531		15.73	0.00	0.00	0	29,194.00
R214	On 02/02/2017	Bond Future	9.37505		75.58203		9.22928	76.66758		15.47	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.40361		73.80410		9.25391	74.91278		15.95	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 19/09/2016	Foreign Exchange Future	25,155.27000		25,155.27000		24,546.97000	24,546.97000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,603.97000		25,603.97000		24,994.58000	24,994.58000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.59320		10.59320		10.38040	10.38040		16.91	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.78020		10.78020		10.56640	10.56640		16.21	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.95840		10.95840		10.74070	10.74070		16.17	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.84180		4.84180		4.74080	4.74080		16.13	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.83560		4.83560		4.73520	4.73520		14.80	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.83160		4.83160		4.73360	4.73360		14.68	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.40060		1.40060		1.35720	1.35720			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.34020		1.34020		1.32340	1.32340			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
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.30450	1.30450	1.28650	1.28650			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017		Foreign Exchange Future	1.26540	1.26540	1.24420	1.24420			0.00	0.00	0	0.00
Total for Derivatives :											3,313,876,566.73	190,495	4,098,818.00
Grand Total:											3,313,876,566.73	190,495	4,098,818.00