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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/09/2016

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 13/09/2016	Any day expiry	14.44280	14.44280		14.43180	14.43180		24.80	0.00	14,442,800.00	1,000	0.00
\$ / R	On 15/09/2016	Any day expiry	14.43870	14.43870		14.43180	14.43180		23.94	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.44730	14.44730		14.44310	14.44310		21.30	0.00	1,777,682,475.80	123,046	231,285.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.00	Put	0.23100	0.00023	0.91220	0.00091	0.231	27.99	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	0.76860	0.00077	1.68310	0.00168	0.769	26.53	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	2.72750	0.00273	3.50280	0.00350	2.728	24.94	0.02	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	3.62940	0.00363	4.19790	0.00420	3.629	24.58	0.02	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	6.36520	0.00637	6.11740	0.00612	6.365	23.84	0.04	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	6.98040	0.00698	6.52630	0.00653	6.980	23.72	0.04	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	10.23940	0.01024	9.40150	0.00940	10.239	23.32	0.06	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	476.63230	0.47663	476.78420	0.47678	476.632	22.66	0.86	0	47,050.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Put	29.33230	0.02933	33.68420	0.03368	29.332	22.66	0.14	0	3,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	67.13290	0.06713	81.94300	0.08194	67.133	22.05	0.27	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	314.43290	0.31443	325.04300	0.32504	314.433	22.05	0.73	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	244.23700	0.24424	261.32260	0.26132	244.237	21.75	0.65	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	186.73760	0.18674	217.09810	0.21710	186.738	21.48	0.55	0	47,300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.52	Put	198.61850	0.19862	228.88130	0.22888	198.618	21.55	0.57	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	97.17160	0.09717	122.31390	0.12231	97.172	21.84	0.36	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	249.87160	0.24987	279.21390	0.27921	249.872	21.84	0.64	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	90.87030	0.09087	115.66410	0.11566	90.870	21.91	0.34	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	321.59590	0.32160	348.81660	0.34882	321.596	22.20	0.72	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	64.15380	0.06415	86.65350	0.08665	64.154	22.27	0.26	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	368.19130	0.36819	393.77930	0.39378	368.191	22.41	0.77	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	21.84300	0.02184	35.82380	0.03582	21.843	23.27	0.11	0.00	0	5,650.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	574.54300	0.57454	592.72380	0.59272	574.543	23.27	0.89	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	10.09830	0.01010	18.55860	0.01856	10.098	24.35	0.05	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	7.66740	0.00767	13.89410	0.01389	7.667	25.43	0.04	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.50	Call	4.62460	0.00462	7.89080	0.00789	4.625	27.58	0.02	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,156.37090	1.15637	1,162.89440	1.16289	1,156.371	28.65	0.98	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,255.65450	1.25565	1,261.48170	1.26148	1,255.654	29.73	0.98	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	2.14520	0.00215	3.02110	0.00302	2.145	31.45	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	1.30090	0.00130	1.77540	0.00178	1.301	32.53	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	0.41280	0.00041	0.54080	0.00054	0.413	34.34	0.00	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	0.28480	0.00028	0.36500	0.00037	0.285	34.94	0.00	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	0.19180	0.00019	0.23920	0.00024	0.192	35.60	0.00	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	0.18060	0.00018	0.22420	0.00022	0.181	35.70	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	0.16030	0.00016	0.19700	0.00020	0.160	35.90	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	0.07480	0.00007	0.06720	0.00007	0.075	46.26	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.10780	0.00011	0.07930	0.00008	0.108	68.51	0.00	0.00	0	17,500.00
\$ / R	On 22/09/2016	Any day expiry			14.45580	14.45580	14.45160	14.45160		23.64	0.00	0.00	0	0.00
\$ / R	On 22/09/2016	Any day expiry	14.20	Put	101.78790	0.10179	110.95230	0.11095	101.788	22.82	0.30	142,719,450.72	33,000	0.00
\$ / R	On 27/09/2016	Any day expiry			14.47000	14.47000	14.46580	14.46580		21.44	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.47280	14.47280	14.46860	14.46860		21.34	0.00	0.00	0	1,050.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.13520	0.00014	0.17690	0.00018	0.135	31.16	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	15.01310	0.01501	20.01840	0.02002	15.013	21.73	0.05	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.87530	0.00088	0.65070	0.00065	0.875	40.25	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.84720	0.00085	0.57010	0.00057	0.847	41.48	0.00	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			14.47560	14.47560	14.47150	14.47150		21.39	0.00	0.00	0	22,740.00
\$ / R	On 30/09/2016	Any day expiry			14.47840	14.47840	14.47430	14.47430		21.31	0.00	0.00	0	2,856.00
\$ / R	On 30/09/2016	Any day expiry	14.25	Call	386.97760	0.38698	403.26210	0.40326	386.978	20.77	0.65	0.00	0	20,000.00
\$ / R	On 30/09/2016	Any day expiry	15.00	Call	102.06080	0.10206	117.32760	0.11733	102.061	22.98	0.25	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry			14.48690	14.48690	14.48280	14.48280		20.63	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	14.30	Call	375.31080	0.37531	392.87000	0.39287	375.311	20.22	0.62	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.45	Call	296.19510	0.29620	315.56490	0.31556	296.195	20.53	0.53	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	351.03610	0.35104	374.66110	0.37466	351.036	21.00	0.56	0.00	0	18,400.00
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	176.97720	0.17698	195.50610	0.19551	176.977	21.50	0.36	0.00	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry			14.48970	14.48970	14.48570	14.48570		20.60	0.00	0.00	0	0.00
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	349.77410	0.34977	373.65630	0.37366	349.774	20.93	0.55	0.00	0	10,000.00
\$ / R	On 04/10/2016	Any day expiry	14.65	Put	381.17460	0.38117	404.83450	0.40483	381.175	21.10	0.58	0.00	0	10,000.00
\$ / R	On 05/10/2016	Any day expiry			14.49260	14.49260	14.48850	14.48850		20.58	0.00	0.00	0	56.00

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 10/10/2016	Any day expiry			14.50670	14.50670		14.50270	14.50270		21.10	0.00	0.00	0	1,700.00
\$ / R	13.87	Call	On 10/10/2016	Any day expiry	724.14830	0.72415	721.97420	0.72197	724.148	19.89	0.80	0.00	0	5,000.00			
\$ / R	13.90	Call	On 10/10/2016	Any day expiry	701.30700	0.70131	699.37530	0.69938	701.307	19.94	0.79	0.00	0	5,000.00			
\$ / R	14.25	Call	On 10/10/2016	Any day expiry	466.12750	0.46613	467.61780	0.46762	466.128	20.62	0.64	0.00	0	10,000.00			
\$ / R			On 12/10/2016	Any day expiry	14.51230	14.51230	14.50830	14.50830		21.02	0.00	0.00	0	0.00			
\$ / R			On 14/10/2016	Any day expiry	14.51800	14.51800	14.51400	14.51400		20.94	0.00	0.00	0	832.00			
\$ / R			On 19/10/2016	Any day expiry	14.53200	14.53200	14.52790	14.52790		20.68	0.00	0.00	0	0.00			
\$ / R	14.58	Call	On 19/10/2016	Any day expiry	355.05330	0.35505	366.38560	0.36639	355.053	20.76	0.49	169,668,280.32	24,000	12,000.00			
\$ / R			On 26/10/2016	Any day expiry	14.55120	14.55120	14.54730	14.54730		20.35	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	2.55370	0.00255	2.52540	0.00253	2.554	24.85	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	52.80310	0.05280	60.48200	0.06048	52.803	18.59	0.11	0.00	0	150.00			
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	3.08090	0.00308	3.53110	0.00353	3.081	29.37	0.01	0.00	0	250.00			
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	2.84170	0.00284	3.25340	0.00325	2.842	29.53	0.01	0.00	0	150.00			
\$ / R			On 27/10/2016	Any day expiry	14.55390	14.55390	14.55010	14.55010		20.33	0.00	0.00	0	2,000.00			
\$ / R	13.25	Put	On 27/10/2016	Any day expiry	27.24410	0.02724	32.52190	0.03252	27.244	18.30	0.07	0.00	0	9,960.00			
\$ / R	14.25	Put	On 27/10/2016	Any day expiry	261.11050	0.26111	279.53500	0.27953	261.110	19.78	0.37	0.00	0	2,000.00			
\$ / R	14.96	Call	On 27/10/2016	Any day expiry	264.43710	0.26444	280.65740	0.28066	264.437	21.43	0.37	0.00	0	2,000.00			
\$ / R	15.06	Put	On 27/10/2016	Any day expiry	742.91480	0.74291	762.38130	0.76238	742.915	21.70	0.66	0.00	0	9,960.00			
\$ / R	16.14	Call	On 27/10/2016	Any day expiry	68.86150	0.06886	76.56050	0.07656	68.861	24.32	0.12	0.00	0	9,960.00			
\$ / R			On 07/11/2016	Any day expiry	14.58410	14.58410	14.58070	14.58070		21.11	0.00	0.00	0	14.00			
\$ / R	14.95	Put	On 07/11/2016	Any day expiry	705.80990	0.70581	708.62570	0.70863	705.810	21.95	0.60	0.00	0	8,695.00			
\$ / R	16.36	Call	On 07/11/2016	Any day expiry	88.27590	0.08828	87.34550	0.08735	88.276	25.12	0.13	0.00	0	8,695.00			
\$ / R			On 10/11/2016	Any day expiry	14.59240	14.59240	14.58900	14.58900		21.05	0.00	0.00	0	0.00			
\$ / R	13.60	Call	On 10/11/2016	Any day expiry	1,101.54520	1.10155	1,099.43500	1.09944	1,101.545	19.53	0.83	0.00	0	20,000.00			
\$ / R	14.25	Call	On 10/11/2016	Any day expiry	659.45300	0.65945	659.87310	0.65987	659.453	20.43	0.63	0.00	0	30,000.00			
\$ / R			On 17/11/2016	Any day expiry	14.61160	14.61160	14.60840	14.60840		20.79	0.00	0.00	0	0.00			
\$ / R	13.26	Put	On 17/11/2016	Any day expiry	61.70780	0.06171	63.19230	0.06319	61.708	19.04	0.11	0.00	0	9,615.00			
\$ / R	15.60	Put	On 17/11/2016	Any day expiry	1,207.53270	1.20753	1,214.09230	1.21409	1,207.533	23.03	0.73	0.00	0	9,615.00			
\$ / R	17.09	Call	On 17/11/2016	Any day expiry	60.08760	0.06009	60.63650	0.06064	60.088	26.04	0.09	0.00	0	9,615.00			
\$ / R			On 28/11/2016	Any day expiry	14.64190	14.64190	14.63870	14.63870		20.53	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	7.05600	0.00706	7.16490	0.00716	7.056	21.84	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	113.31410	0.11331	117.91420	0.11791	113.314	18.94	0.16	0.00	0	150.00			
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	17.13410	0.01713	16.08620	0.01609	17.134	30.08	0.02	0.00	0	400.00			
\$ / R			On 12/12/2016	Any day expiry	14.68050	14.68050	14.67730	14.67730		20.72	0.00	0.00	0	0.00			
\$ / R	14.75	Put	On 12/12/2016	Any day expiry	641.97770	0.64198	648.20820	0.64821	641.978	20.82	0.50	0.00	0	15,000.00			
\$ / R			On 13/12/2016	Any day expiry	14.68330	14.68330	14.68010	14.68010		20.71	0.00	0.00	0	250.00			
\$ / R			On 14/12/2016	Any day expiry	14.68600	14.68600	14.68280	14.68280		20.70	0.00	0.00	0	251.00			
\$ / R			On 19/12/2016	Foreign Exchange Future	14.70030	14.70030	14.69720	14.69720		20.92	0.00	3,071,965,791.90	208,973	330,758.00			
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	11.32660	0.01133	11.02960	0.01103	11.327	21.05	0.02	0.00	0	250.00			
\$ / R	12.59	Put	On 19/12/2016	Foreign Exchange Future	38.06180	0.03806	35.71720	0.03572	38.062	19.69	0.06	0.00	0	2,800.00			
\$ / R	13.00	Put	On 19/12/2016	Foreign Exchange Future	67.59020	0.06759	62.88710	0.06289	67.590	18.99	0.10	0.00	0	148,350.00			
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	99.03010	0.09903	93.77130	0.09377	99.030	19.15	0.13	0.00	0	725.00			
\$ / R	13.34	Call	On 19/12/2016	Foreign Exchange Future	1,480.50300	1.48050	1,471.94150	1.47194	1,480.503	19.23	0.85	0.00	0	2,800.00			
\$ / R	13.34	Put	On 19/12/2016	Foreign Exchange Future	120.20300	0.12020	114.74150	0.11474	120.203	19.23	0.15	0.00	0	7,800.00			

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\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	122.10450	0.12210		116.63060	0.11663	122.105	19.24	0.15	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	153.30820	0.15331		147.71280	0.14771	153.308	19.35	0.18	0.00	0	25,586.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	1,203.46590	1.20347	1,194.83330	1.19483	1,203.466	19.49	0.77	0.00	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	203.16590	0.20317		197.63330	0.19763	203.166	19.49	0.23	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	217.18190	0.21718		211.71070	0.21171	217.182	19.53	0.24	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	223.31440	0.22331		217.85020	0.21785	223.314	19.56	0.24	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	1,002.22510	1.00223		993.92770	0.99393	1,002.225	19.90	0.70	0.00	0	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	301.92510	0.30193		296.72770	0.29673	301.925	19.90	0.30	0.00	0	88,390.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	953.06400	0.95306		944.92970	0.94493	953.064	20.01	0.68	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	947.04420	0.94704		938.93510	0.93894	947.044	20.03	0.68	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	340.75530	0.34076		335.76930	0.33577	340.755	20.04	0.32	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	348.85980	0.34886		343.92420	0.34392	348.860	20.07	0.33	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	894.15660	0.89416		886.27630	0.88628	894.157	20.16	0.65	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	382.41260	0.38241		377.69080	0.37769	382.413	20.19	0.35	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	404.29560	0.40430		399.72700	0.39973	404.296	20.26	0.36	52,709,774.60	10,000	6,090.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	426.88130	0.42688		422.47150	0.42247	426.881	20.34	0.38	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	805.75020	0.80575		798.37810	0.79838	805.750	20.39	0.61	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	498.78490	0.49878		494.92410	0.49492	498.785	20.56	0.41	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	724.41970	0.72442		717.65870	0.71766	724.420	20.63	0.57	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	524.11970	0.52412		520.45870	0.52046	524.120	20.63	0.43	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	593.10720	0.59311		590.00070	0.59000	593.107	20.82	0.46	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	609.65580	0.60966		606.68110	0.60668	609.656	20.86	0.47	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	636.73560	0.63674		630.79760	0.63080	636.736	20.91	0.52	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	632.08100	0.63208		629.28790	0.62929	632.081	20.92	0.48	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	690.99720	0.69100		688.44300	0.68844	690.997	21.11	0.50	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	567.83080	0.56783		562.32490	0.56232	567.831	21.21	0.48	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	803.16900	0.80317		801.07420	0.80107	803.169	21.43	0.55	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	516.40020	0.51640		511.25490	0.51125	516.400	21.47	0.45	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	816.10020	0.81610		814.05490	0.81405	816.100	21.47	0.55	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	482.38290	0.48238		477.50720	0.47751	482.383	21.65	0.43	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	450.79350	0.45079		446.13970	0.44614	450.793	21.85	0.41	29,394,900.00	5,000	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	950.49350	0.95049		948.93970	0.94894	950.494	21.85	0.60	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	957.47410	0.95747		955.94050	0.95594	957.474	21.87	0.60	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	394.14830	0.39415		389.84780	0.38985	394.148	22.25	0.36	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,093.84830	1.09385	1,092.64780	1.09265	1,093.848	22.25	0.64	0.00	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	373.56500	0.37356		369.41240	0.36941	373.565	22.41	0.35	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,168.29680	1.16830	1,167.27700	1.16728	1,168.297	22.45	0.66	0.00	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,221.43180	1.22143		1,220.53950	1.22054	1,221.432	22.59	0.67	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,306.53450	1.30653		1,305.83990	1.30584	1,306.534	22.81	0.69	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,401.47960	1.40148		1,400.99510	1.40100	1,401.480	23.06	0.71	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	291.94860	0.29195		288.45050	0.28845	291.949	23.16	0.28	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	263.73710	0.26374		260.39820	0.26040	263.737	23.43	0.26	0.00	0	26,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,563.43710	1.56344	1,563.19820	1.56320	1,563.437	23.43	0.74	0.00	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	244.62320	0.24462		241.36210	0.24136	244.623	23.62	0.24	0.00	0	7,150.00

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 19/12/2016	Foreign Exchange Future	16.31	Call	213.48380	0.21348	210.37380	0.21037	213.484	23.96	0.22	0.00	0	44,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,961.29640	1.96130	1,961.40880	1.96141	1,961.296	24.24	0.80	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,013.71800	2.01372	2,013.87580	2.01388	2,013.718	24.34	0.81	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	181.56180	0.18156	178.63680	0.17864	181.562	24.38	0.19	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,155.03830	2.15504	2,155.32150	2.15532	2,155.038	24.62	0.83	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	156.77960	0.15678	154.02340	0.15402	156.780	24.76	0.17	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	142.94110	0.14294	140.29200	0.14029	142.941	25.00	0.15	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	138.32830	0.13833	135.71650	0.13572	138.328	25.08	0.15	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	134.75510	0.13476	132.17470	0.13217	134.755	25.15	0.15	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	105.53220	0.10553	103.15830	0.10316	105.532	25.87	0.12	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	100.33910	0.10034	97.83250	0.09783	100.339	26.19	0.11	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	93.46180	0.09346	90.78140	0.09078	93.462	26.66	0.10	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	92.25370	0.09225	89.54420	0.08954	92.254	26.75	0.10	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	81.10560	0.08111	78.13080	0.07813	81.106	27.65	0.09	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	79.20140	0.07920	76.18250	0.07618	79.201	27.83	0.09	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	77.97240	0.07797	74.92570	0.07493	77.972	27.94	0.09	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	77.36920	0.07737	74.30960	0.07431	77.369	28.00	0.08	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	56.68090	0.05668	53.43440	0.05343	56.681	29.99	0.06	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	52.79390	0.05279	49.70350	0.04970	52.794	29.99	0.06	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	51.96410	0.05196	48.90770	0.04891	51.964	29.99	0.06	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	46.11310	0.04611	43.30300	0.04330	46.113	29.99	0.05	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	42.55710	0.04256	39.90280	0.03990	42.557	29.99	0.05	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	29.48270	0.02948	27.44990	0.02745	29.483	29.99	0.03	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	28.28800	0.02829	26.31650	0.02632	28.288	29.99	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	26.91420	0.02691	25.01430	0.02501	26.914	29.99	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	23.94740	0.02395	22.20640	0.02221	23.947	29.99	0.03	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	21.46950	0.02147	19.86620	0.01987	21.469	29.99	0.03	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	20.06650	0.02007	18.54340	0.01854	20.067	29.99	0.02	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	17.81650	0.01782	16.42580	0.01643	17.817	29.99	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	16.92690	0.01693	15.58990	0.01559	16.927	29.99	0.02	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	10.60480	0.01060	9.67680	0.00968	10.605	29.99	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	7.85430	0.00785	7.12390	0.00712	7.854	29.99	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	7.44560	0.00745	6.74600	0.00675	7.446	29.99	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry	14.77220		14.77220	14.77220	14.76930	14.76930		20.62	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	313.03730	0.31304	312.42980	0.31243	313.037	19.40	0.29	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	308.37430	0.30837	308.00790	0.30801	308.374	23.18	0.27	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry	14.80670		14.80670	14.80670	14.80390	14.80390		20.53	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	382.77820	0.38278	384.61310	0.38461	382.778	19.43	0.32	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	399.29770	0.39930	400.60810	0.40061	399.298	22.43	0.33	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.94180		14.94180	14.94180	14.93930	14.93930		20.33	0.00	104,398,356.60	6,987	91,242.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	27.24420	0.02724	27.83150	0.02783	27.244	16.69	0.04	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	119.68360	0.11968	122.53610	0.12254	119.684	17.92	0.12	81,885,896.36	45,132	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	428.86940	0.42887	437.35110	0.43735	428.869	19.10	0.31	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	560.42370	0.56042	0.00000	0.00000	560.424	19.49	0.37	9,815,189.88	1,790	45,132.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	687.52780	0.68753	697.72090	0.69772	687.528	19.87	0.42	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,030.88450	1.03088	1,041.50430	1.04150	1,030.884	20.77	0.52	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,116.26690	1.11627	1,126.79170	1.12679	1,116.267	20.97	0.55	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,352.28810	1.35229	1,362.46320	1.36246	1,352.288	21.50	0.60	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,381.38580	1.38139	1,391.47980	1.39148	1,381.386	21.56	0.61	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	468.48580	0.46849	0.00000	0.00000	468.486	22.37	0.33	221,435,073.88	45,132	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,176.16550	2.17617	2,184.05520	2.18406	2,176.165	23.17	0.73	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	285.65200	0.28565	289.77520	0.28978	285.652	23.94	0.22	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	187.11390	0.18711	188.94080	0.18894	187.114	25.89	0.14	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	186.57550	0.18658	188.38370	0.18838	186.575	25.91	0.14	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	160.34120	0.16034	161.14210	0.16114	160.341	27.16	0.12	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	146.21370	0.14621	146.44220	0.14644	146.214	28.00	0.11	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	48.39670	0.04840	48.48640	0.04849	48.397	28.16	0.04	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			15.02830	15.02830	15.02580	15.02580		20.41	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	403.93340	0.40393	409.64010	0.40964	403.933	19.02	0.28	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	402.35450	0.40235	405.91110	0.40591	402.354	23.30	0.27	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			15.06570	15.06570	15.06330	15.06330		20.36	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	470.37330	0.47037	476.11420	0.47611	470.373	19.10	0.30	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	500.10750	0.50011	503.83000	0.50383	500.108	22.73	0.32	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.22450	15.22450	15.22220	15.22220		20.21	0.00	0.00	0	150,181.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	405.50370	0.40550	416.60080	0.41660	405.504	18.65	0.25	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	506.80070	0.50680	520.03660	0.52004	506.801	18.86	0.29	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	554.43020	0.55443	568.58420	0.56858	554.430	18.95	0.31	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	877.41680	0.87742	893.90030	0.89390	877.417	19.75	0.41	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,245.84340	1.24584	1,262.22610	1.26223	1,245.843	20.61	0.50	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	876.51680	0.87652	890.21310	0.89021	876.517	20.98	0.46	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,432.01680	1.43202	1,448.01310	1.44801	1,432.017	20.98	0.54	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	739.79930	0.73980	752.43300	0.75243	739.799	21.65	0.40	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	630.26420	0.63026	641.60070	0.64160	630.264	22.31	0.35	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	396.04660	0.39605	403.29480	0.40329	396.047	24.13	0.23	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	350.03600	0.35004	355.83280	0.35583	350.036	25.01	0.21	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	283.00900	0.28301	286.15570	0.28616	283.009	27.01	0.16	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.29220	15.29220	15.29000	15.29000		20.31	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	463.11400	0.46311	473.67180	0.47367	463.114	18.76	0.27	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	471.34840	0.47135	478.30160	0.47830	471.348	23.81	0.26	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.49440	15.49440	15.49300	15.49300		20.46	0.00	0.00	0	2,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	151.92250	0.15192	159.23910	0.15924	151.923	16.98	0.11	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	423.34590	0.42335	431.54270	0.43154	423.346	18.41	0.23	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.82360	15.82360	15.82360	15.82360		21.03	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.15290	16.15290	16.15420	16.15420		21.48	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.48210	16.48210	16.48480	16.48480		21.84	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	475.45750	0.47546	492.32960	0.49233	475.458	18.70	0.19	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.44730	14.44730	14.44310	14.44310		21.30	0.00	534,550.10	37	388.00

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 MAXI	On 19/12/2016	Foreign Exchange Future			14.70030		14.70030		14.69720	14.69720		20.92	0.00	1,073,121.90	73	420.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.94180		14.94180		14.93930	14.93930		20.33	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.22450		15.22450		15.22220	15.22220		20.21	0.00	0.00	0	0.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.06030		19.06030		19.22440	19.22440		18.06	0.00	24,263,761.90	1,273	44,832.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Call	274.16050		0.27416		420.99530	0.42100	274.160	18.85	0.64	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	113.86050		0.11386		96.59530	0.09660	113.860	18.85	0.36	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	0.05700		0.00006		0.12650	0.00013	0.057	36.96	0.00	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	0.16560		0.00017		0.10280	0.00010	0.166	50.30	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.31600		0.00032		0.20450	0.00020	0.316	68.34	0.00	0.00	0	800.00
£ / R	On 05/10/2016	Any day expiry			19.12350		19.12350		19.28940	19.28940		18.53	0.00	0.00	0	112.00
£ / R	On 27/10/2016	Any day expiry			19.21620		19.21620		19.38220	19.38220		18.52	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.42640		19.42640		19.59510	19.59510		18.23	0.00	27,099,828.00	1,395	33,097.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	70.43170		0.07043		63.94760	0.06395	70.432	18.14	0.08	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,189.73370		2.18973		2,053.73990	2.05374	2,189.734	20.42	0.81	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	47.98750		0.04799		50.47840	0.05048	47.988	25.71	0.05	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.78420		19.78420		19.95710	19.95710		18.74	0.00	0.00	0	3,501.00
£ / R	On 25/04/2017	Any day expiry			19.96940		19.96940		20.14540	20.14540		19.29	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.20360		20.20360		20.38070	20.38070			0.00	0.00	0	12,625.00
£ / R	On 18/12/2017	Foreign Exchange Future			21.08940		21.08940		21.28070	21.28070		20.07	0.00	0.00	0	0.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14137		0.14137		0.14175	0.14175		21.54	0.00	0.00	0	18,299.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14444		0.14444		0.14484	0.14484		19.39	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14742		0.14742		0.14784	0.14784		19.03	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15095		0.15095		0.15139	0.15139		19.64	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.15434		0.15434		0.15481	0.15481		20.29	0.00	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.25270		16.25270		16.21290	16.21290		20.16	0.00	16,008,909.50	985	33,317.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	0.63700		0.00064		1.88630	0.00189	0.637	26.11	0.00	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	481.24560		0.48125		461.18800	0.46119	481.246	21.87	0.84	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	43.44340		0.04344		59.54150	0.05954	43.443	21.73	0.18	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			16.29190		16.29190		16.25260	16.25260		19.51	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			16.51860		16.51860		16.47980	16.47980		19.10	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.59890		16.59890		16.56030	16.56030		19.20	0.00	16,283,520.90	981	25,197.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	699.91660		0.69992		695.90690	0.69591	699.917	19.08	0.54	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	838.79770		0.83880		878.37170	0.87837	838.798	19.68	0.55	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	12.16390		0.01216		13.30950	0.01331	12.164	24.56	0.02	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.93730		16.93730		16.89950	16.89950		19.10	0.00	0.00	0	5,036.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.33760		17.33760		17.30000	17.30000		19.32	0.00	0.00	0	77,586.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.72160		17.72160		17.68360	17.68360		19.48	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			18.14050		18.14050		18.10590	18.10590		20.07	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.34319		98.34319		98.44764	98.44764			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.44050		95.44050		95.55141	95.55141			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
10Y STND	On 15/06/2026	Interest Rate Swap	94.22546	94.22546	94.22546	94.34262	94.34262				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	96.32089	96.32089	96.32089	96.44110	96.44110				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap	100.07562	100.07562	100.07562	100.07687	100.07687				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.03586	100.03586	100.03586	100.04224	100.04224				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.69419	99.69419	99.69419	99.70379	99.70379				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.79212	99.79212	99.79212	99.80814	99.80814				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.12140	100.12140	100.12140	100.14186	100.14186				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.45084	99.45084	99.45084	99.47950	99.47950				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.16306	99.16306	99.16306	99.19959	99.19959				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.31084	99.31084	99.31084	99.37251	99.37251				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.47095	98.47095	98.47095	98.48921	98.48921				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.82047	97.82047	97.82047	97.84654	97.84654				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	97.13637	97.13637	97.13637	97.17176	97.17176				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.42570	97.42570	97.42570	97.47075	97.47075				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future	505.71100	505.71100	505.71100	505.11100	505.11100				0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	515.46000	515.46000	515.46000	514.84800	514.84800				0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	586.07800	586.07800	586.07800	585.13700	585.13700				0.00	70,329,360.00	12	3.00
AL7T	On 02/02/2017	Index Future	597.37600	597.37600	597.37600	596.41700	596.41700				0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	535.06000	535.06000	535.06000	534.82000	534.82000				0.00	0.00	0	707.00
ALBI	On 02/02/2017	Index Future	545.37500	545.37500	545.37500	545.13000	545.13000				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	556.33300	556.33300	556.33300	556.08800	556.08800				0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.82850	10.82850	10.82850	10.86260	10.86260			16.13	0.00	0.00	0	10,281.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.99260	10.99260	10.99260	11.02860	11.02860			15.20	0.00	0.00	0	1,735.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.15170	11.15170	11.15170	11.18900	11.18900			15.03	0.00	0.00	0	3,405.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.33860	11.33860	11.33860	11.37710	11.37710			15.53	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.51820	11.51820	11.51820	11.55770	11.55770			15.80	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.74090	11.74090	11.74090	11.78230	11.78230			16.46	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.97550	10.97550	10.97550	11.04490	11.04490			17.13	0.00	0.00	0	4,340.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.17360	11.17360	11.17360	11.24540	11.24540			16.13	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.36370	11.36370	11.36370	11.43740	11.43740			15.87	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.58580	11.58580	11.58580	11.66170	11.66170			16.19	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
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	352.22300		352.22300		352.49030	352.49030			0.00	0.00	0	20,000.00
CF CANDO CAHA	On 03/10/2016	Can-Do Future	21.78820		21.78820		16.96540	16.96540			0.00	0.00	0	30,000.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.84380		14.84380		14.83770	14.83770		19.72	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.17830		15.17830		15.17370	15.17370		18.96	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.50680		15.50680		15.50390	15.50390		19.36	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.89410		15.89410		15.89340	15.89340		19.85	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.15690		2.15690		2.15830	2.15830		18.58	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.17660		2.17660		2.18040	2.18040		17.72	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.20120		2.20120		2.20410	2.20410		17.11	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.22910		2.22910		2.23270	2.23270		18.55	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.17090		2.17090		2.17480	2.17480		17.43	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.18360		2.18360		2.17920	2.17920		18.35	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.23160		2.23160		2.22740	2.22740		16.95	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.27700		2.27700		2.27290	2.27290		16.24	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	10.25496		79.21546		10.25070	79.24363			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.32964		80.74281		10.32524	80.77151			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.39376		78.57072		10.38912	78.60064			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	10.35257		83.79421		10.34317	83.86623			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.42164		85.41019		10.41196	85.48348			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.48479		82.86412		10.47470	82.93965			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
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	532.64300		532.64300		532.30200	532.30200			0.00	0.00	0	421.00
GOVI	On 02/02/2017	GOVI	542.91200		542.91200		542.56300	542.56300			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	553.82000		553.82000		553.47000	553.47000			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.86210		1.86210		1.86180	1.86180		20.63	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.89610		1.89610		1.89590	1.89590		20.32	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.92830		1.92830		1.92830	1.92830		20.15	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.96510		1.96510		1.96510	1.96510		19.80	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.74437		128.74437		128.73972	128.73972			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	108.25112		108.25112		108.24704	108.24704			0.00	649,506.72	6	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	136.68671		136.68671		136.68186	136.68186			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	134.46770		134.46770		134.46255	134.46255			0.00	8,874,868.20	66	17,594.00
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	144.42493		144.42493		144.41917	144.41917			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	250.40300		250.40300		250.25100	250.25100			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	255.24500		255.24500		255.09100	255.09100			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	260.38900		260.38900		260.23300	260.23300			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	678.32900		678.32900		677.89400	677.89400			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	691.49200		691.49200		691.04800	691.04800			0.00	0.00	0	155.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.69000		92.31000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.71000		92.29000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.73000		92.27000		7.73000	92.27000			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
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.73000		92.27000		7.73000	92.27000			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			0.14270		0.14270		0.14210	0.14210			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14300		0.14300		0.14160	0.14160			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14280		0.14280		0.14120	0.14120			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.14340		0.14340		0.14090	0.14090			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.50600		10.50600		10.56210	10.56210		17.00	0.00	0.00	0	100.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.65300		10.65300		10.71070	10.71070		16.44	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.79600		10.79600		10.85470	10.85470		16.19	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.96480		10.96480		11.02530	11.02530		16.80	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.34410		1.34410		1.33940	1.33940			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.35950		1.35950		1.35470	1.35470			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.37350		1.37350		1.36870	1.36870			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.38960		1.38960		1.38460	1.38460			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.31930		1.31930		1.33100	1.33100			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.32150		1.32150		1.33330	1.33330			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.32410		1.32410		1.33590	1.33590			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.32700		1.32700		1.33890	1.33890			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12500		1.12500		1.12250	1.12250			0.00	2,250.00	2	13,284.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12920		1.12920		1.12680	1.12680			0.00	2,258.40	2	15.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13360		1.13360		1.13120	1.13120			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13880		1.13880		1.13650	1.13650			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.72952		115.73365		8.75555	115.54779		9.09	0.00	572,881,567.50	4,950	101,438.00
R186	On 03/11/2016	Bond Future	8.30	Call	464.61000		0.46461		436.41000	0.43641	464.610	8.88	0.22	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,425.13000		2.42513		2,560.41000	2.56041	2,425.130	8.95	0.64	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	1,253.46000		1.25346		1,349.74000	1.34974	1,253.460	9.03	0.43	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	1,024.48000		1.02448		1,109.89000	1.10989	1,024.480	9.06	0.37	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	591.51000		0.59151		651.43000	0.65143	591.510	9.15	0.25	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,735.12000		3.73512		3,598.02000	3.59802	3,735.120	9.20	0.80	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,887.75000		4.88775		4,732.36000	4.73236	4,887.750	9.31	0.88	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.76578		112.66202		8.79287	112.47248		9.24	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.00	Call	691.37000		0.69137		659.93000	0.65993	691.370	8.93	0.20	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,399.55000		1.39955		1,344.04000	1.34404	1,399.550	9.04	0.34	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,547.93000		1.54793		1,487.95000	1.48795	1,547.930	9.06	0.37	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	2,024.90000		2.02490		1,951.59000	1.95159	2,024.900	9.11	0.44	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,222.82000		2.22282		2,317.02000	2.31702	2,222.820	9.20	0.44	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,129.87000		2.12987		2,221.62000	2.22162	2,129.870	9.21	0.43	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	992.25000		0.99225		1,046.90000	1.04690	992.250	9.47	0.24	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/02/2017	Bond Future	9.50	Put	841.37000		0.84137		889.81000	0.88981	841.370	9.53	0.21	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.79156		114.92727		8.81961	114.73490		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
R197	On 03/11/2016	Bond Future			302.26909		302.26909		302.25834	302.25834			0.00	9,974,879.97	33	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			251.79146		251.79146		250.94218	250.94218			0.00	5,539,412.12	22	36,038.00
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			8.39969		98.32613		8.42588	98.20237		6.83	0.00	0.00	0	12,662.00
R2023	On 02/02/2017	Bond Future			8.43442		100.22196		8.46202	100.09575		6.57	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.44792		98.30223		8.47682	98.17426		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			7.50620		101.81698		7.56495	101.76909		0.92	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future			7.40352		103.78013		7.48783	103.73123		0.65	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.77091		101.69151		6.91061	101.64250		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			9.10064		93.78414		9.11640	93.67144			0.00	0.00	0	33,286.00
R2030	On 02/02/2017	Bond Future			9.14025		91.58651		9.15655	91.47153			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.17450		93.42835		9.19122	93.31191			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			9.20727		93.07249		9.22305	92.95139		12.89	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.24980		94.86711		9.26608	94.74366		12.62	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.28332		92.61387		9.30001	92.48871		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			9.29313		98.02137		9.28347	98.10334			0.00	106,255,165.08	1,084	4,661.00
R2035	On 02/02/2017	Bond Future			9.33761		99.91130		9.32766	99.99480			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.37017		97.41421		9.35982	97.50026			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			9.36595		94.49144		9.35117	94.61649		14.37	0.00	0.00	0	38,537.00
R2037	On 02/02/2017	Bond Future			9.40679		92.05707		9.39159	92.18441		14.76	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future			9.44293		93.90849		9.42719	94.03921		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

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
R204	On 03/11/2016	Bond Future		7.74926	103.52754		7.79244	103.44439		2.22	0.00	169,785,165.60	1,640	31,523.00
R204	On 02/02/2017	Bond Future		7.74080	101.48316		7.79026	101.39835		2.03	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.67740	103.52356		7.73447	103.43792		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
R2040	On 03/11/2016	Bond Future		9.38037	98.84728		9.37067	98.93583		15.04	0.00	0.00	0	3,923.00
R2040	On 02/02/2017	Bond Future		9.42031	96.24648		9.41033	96.33674		15.45	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.45563	98.18214		9.44528	98.27499		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		9.39453	96.05542		9.38990	96.09826		15.75	0.00	0.00	0	18,566.00
R2044	On 02/02/2017	Bond Future		9.43312	93.52602		9.42837	93.56960		16.19	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.46723	95.40697		9.46226	95.45224		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		9.36036	95.49545		9.35066	95.58798		16.35	0.00	0.00	0	61,875.00
R2048	On 02/02/2017	Bond Future		9.40045	97.33672		9.39049	97.43092		16.05	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.43001	94.85132		9.41970	94.94823		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		7.96481	100.29244		8.00186	100.19124		3.46	0.00	96,581,619.72	963	52,473.00
R207	On 02/02/2017	Bond Future		7.97656	98.58361		8.01717	98.48038		3.27	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,471.15000	2,471.115	2,383.07000	2,383.07	2,471.150	3.39	0.87	0.00	0	62.00
R207	On 04/05/2017	Bond Future		7.96606	100.56583		8.01050	100.46138		2.97	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		7.91071	99.02726		7.95937	98.92236		2.78	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,356.78000	1,356.78	1,296.53000	1,296.53	1,356.780	2.77	0.60	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		8.13533	95.67963		8.17204	95.55046		4.92	0.00	174,136,926.60	1,820	31,098.00
R208	On 02/02/2017	Bond Future		8.15966	97.52454		8.19896	97.39281		4.60	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		8.16108	96.08100		8.20302	95.94744		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		9.24911	73.84737		9.24448	73.88018		14.88	0.00	44,751,506.22	606	37,943.00
R209	On 03/11/2016	Bond Future	8.81	Call	508.00000	0.50800	527.28000	0.52728	508.000	14.55	0.22	0.00	0	345.00

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 03/11/2016	Bond Future	8.87	Call	611.98000		0.61198		633.33000	0.63333	611.980	14.58	0.26	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,491.67000		2.49167		2,485.86000	2.48586	2,491.670	14.66	0.63	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,444.72000		2.44472		2,439.22000	2.43922	2,444.720	14.66	0.63	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	1,323.15000		1.32315		1,324.82000	1.32482	1,323.150	14.80	0.43	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	2,288.36000		2.28836		2,324.07000	2.32407	2,288.360	14.84	0.63	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	1,014.73000		1.01473		1,018.00000	1.01800	1,014.730	14.86	0.35	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.28663		75.27130		9.28187	75.30475		14.64	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.31622		73.63266		9.31124	73.66741		15.10	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 03/11/2016	Bond Future			186.74232		186.74232		186.73513	186.73513			0.00	1,680,680.88	9	2,104.00
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			141.76808		141.76808		141.76144	141.76144			0.00	708,840.40	5	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			147.99099		147.99099		148.13328	148.13328			0.00	134,819,791.89	911	2,927.00
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			9.12170		84.54661		9.13747	84.43702		12.58	0.00	0.00	0	42,521.00
R213	On 02/02/2017	Bond Future			9.16337		86.17672		9.17964	86.06502		12.35	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.19261		84.35544		9.20928	84.24217		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			9.31973		74.27062		9.31002	74.34287		15.73	0.00	0.00	0	29,194.00
R214	On 02/02/2017	Bond Future			9.35868		75.70264		9.34872	75.77619		15.47	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.38716		73.92460		9.37685	74.00030		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			25,290.02000		25,290.02000		25,292.93000	25,292.93000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			25,730.57000		25,730.57000		25,742.87000	25,742.87000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			10.58560		10.58560		10.62560	10.62560		17.72	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			10.77050		10.77050		10.81350	10.81350		16.82	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
SGD / R	On 13/03/2017	Foreign Exchange Future	10.94670		10.94670		10.99280	10.99280		16.63	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.83860		4.83860		4.83880	4.83880		16.43	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.83290		4.83290		4.83330	4.83330		15.51	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.82840		4.82840		4.82890	4.82890		15.21	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.42830		1.42830		1.42700	1.42700			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.38710		1.38710		1.36490	1.36490			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.34470		1.34470		1.32820	1.32820			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29800		1.29800		1.28640	1.28640			0.00	0.00	0	0.00
Total for Derivatives :												7,158,355,481.65	520,935	4,265,279.00
Grand Total:												7,158,355,481.65	520,935	4,265,279.00