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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/11/2016

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 28/11/2016	Any day expiry	14.23800	14.23800		14.13550	14.13550		21.56	0.00	0.00	0	6,290.00	
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.000	28.41	0.00	0.00	0	250.00	
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	11.85030	0.01185	16.06990	0.01607	11.850	29.03	0.06	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.19630	0.00020	0.06230	0.00006	0.196	80.05	0.00	0.00	0	400.00
\$ / R	On 30/11/2016	Any day expiry	14.24120	14.24120		14.14110	14.14110		21.96	0.00	0.00	0	78.00	
\$ / R	On 05/12/2016	Any day expiry	14.24910	14.24910		14.15480	14.15480		22.49	0.00	0.00	0	0.00	
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	552.56340	0.55256	478.58850	0.47859	552.563	21.52	0.82	0.00	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.25220	14.25220		14.15750	14.15750		22.28	0.00	0.00	0	0.00	
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	125.27100	0.12527	169.11670	0.16912	125.271	21.60	0.32	0.00	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	197.67530	0.19768	170.55280	0.17055	197.675	22.61	0.44	0.00	0	7,000.00
\$ / R	On 09/12/2016	Any day expiry	14.26170	14.26170		14.16570	14.16570		21.79	0.00	0.00	0	0.00	
\$ / R	On 09/12/2016	Any day expiry	14.11	Put	185.05800	0.18506	238.83840	0.23884	185.058	21.42	0.40	0.00	0	30,000.00
\$ / R	On 12/12/2016	Any day expiry	14.27110	14.27110		14.17380	14.17380		20.98	0.00	0.00	0	0.00	
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	597.31210	0.59731	682.14080	0.68214	597.312	22.63	0.73	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry	14.27420	14.27420		14.17650	14.17650		20.91	0.00	0.00	0	275.00	
\$ / R	On 14/12/2016	Any day expiry	14.27730	14.27730		14.17920	14.17920		20.97	0.00	0.00	0	251.00	

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 15/12/2016	Any day expiry		14.28050	14.28050		14.18200	14.18200		22.17	0.00	0.00	0	1,777.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.29300	14.29300		14.19280	14.19280		21.39	0.00	773,865,899.00	54,143	412,128.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	1.67550	0.00168	2.51290	0.00251	1.676	28.17	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	6.40460	0.00640	8.60780	0.00861	6.405	23.33	0.02	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	8.54970	0.00855	11.27300	0.01127	8.550	22.35	0.03	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	15.92260	0.01592	22.17880	0.02218	15.923	21.47	0.05	0.00	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	29.13770	0.02914	40.30310	0.04030	29.138	21.07	0.08	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	992.75220	0.99275	907.37890	0.90738	992.752	20.86	0.90	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	39.75220	0.03975	54.57890	0.05458	39.752	20.86	0.10	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	40.76960	0.04077	55.93610	0.05594	40.770	20.84	0.10	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	46.19830	0.04620	63.14210	0.06314	46.198	20.75	0.12	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	56.15430	0.05615	76.22660	0.07623	56.154	20.61	0.14	0.00	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	58.90680	0.05891	79.81750	0.07982	58.907	20.58	0.14	0.00	0	37,386.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	689.67750	0.68968	623.20750	0.62321	689.678	20.54	0.79	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	96.67750	0.09668	130.40750	0.13041	96.678	20.54	0.21	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	109.41320	0.10941	145.85460	0.14585	109.413	20.61	0.23	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	114.82170	0.11482	152.36250	0.15236	114.822	20.64	0.24	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.85	Put	138.30730	0.13831	180.30520	0.18031	138.307	20.75	0.28	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.90	Put	154.53120	0.15453	199.34510	0.19935	154.531	20.82	0.30	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	483.65210	0.48365	433.90670	0.43391	483.652	20.97	0.65	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	190.65210	0.19065	241.10670	0.24111	190.652	20.97	0.35	0.00	0	88,710.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	453.58340	0.45358	406.63440	0.40663	453.583	21.04	0.63	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	436.14640	0.43615	390.86030	0.39086	436.146	21.08	0.62	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	430.43360	0.43043	385.70130	0.38570	430.434	21.09	0.61	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	231.77270	0.23177	287.78950	0.28779	231.773	21.11	0.39	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	240.60250	0.24060	297.71360	0.29771	240.603	21.14	0.40	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.14	Put	249.63440	0.24963	307.83210	0.30783	249.634	21.17	0.41	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.15	Put	254.22600	0.25423	312.96310	0.31296	254.226	21.18	0.42	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	381.30330	0.38130	341.44650	0.34145	381.303	21.22	0.57	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	370.93970	0.37094	332.14110	0.33214	370.940	21.25	0.56	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	277.93970	0.27794	339.34110	0.33934	277.940	21.25	0.44	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	345.90500	0.34590	310.83880	0.31084	345.905	21.32	0.53	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	302.90500	0.30291	368.03880	0.36804	302.905	21.32	0.47	66,023,249.60	10,000	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	329.11210	0.32911	397.89510	0.39790	329.112	21.39	0.49	0.00	0	3,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	346.16710	0.34617	416.34840	0.41635	346.167	21.48	0.51	71,512,228.50	10,000	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	304.94890	0.30495	275.38780	0.27539	304.949	21.51	0.49	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	280.63620	0.28064	253.73090	0.25373	280.636	21.70	0.46	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	418.64950	0.41865	494.03220	0.49403	418.649	21.85	0.56	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	243.77500	0.24378	220.93670	0.22094	243.775	22.00	0.41	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	450.77500	0.45078	528.13670	0.52814	450.775	22.00	0.59	0.00	0	32,849.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	457.33030	0.45733	535.07380	0.53507	457.330	22.03	0.59	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	211.20020	0.21120	191.98080	0.19198	211.200	22.31	0.37	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	539.20980	0.53921	621.19150	0.62119	539.210	22.40	0.64	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	560.56530	0.56057	643.50800	0.64351	560.565	22.49	0.65	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	185.25560	0.18526	168.92110	0.16892	185.256	22.58	0.34	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	589.55840	0.58956	673.72320	0.67372	589.558	22.61	0.67	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	664.49220	0.66449	751.42990	0.75143	664.492	22.92	0.71	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	152.87690	0.15288	140.12160	0.14012	152.877	22.98	0.29	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	144.02130	0.14402	132.23630	0.13224	144.021	23.10	0.27	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	116.67750	0.11668	107.35100	0.10735	116.678	23.53	0.23	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	823.67750	0.82368	914.55100	0.91455	823.678	23.53	0.77	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	99.84460	0.09984	92.23680	0.09224	99.845	23.79	0.20	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	85.31980	0.08532	79.16450	0.07916	85.320	24.06	0.18	12,508,193.60	5,000	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	992.31980	0.99232	1,086.36450	1.08636	992.320	24.06	0.82	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,000.98330	1.00098	1,095.16000	1.09516	1,000.983	24.09	0.83	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	75.17470	0.07517	70.00890	0.07001	75.175	24.27	0.16	11,230,630.35	5,000	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	62.10850	0.06211	58.17580	0.05818	62.109	24.59	0.13	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,169.10850	1.16911	1,265.37580	1.26538	1,169.109	24.59	0.87	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	54.65630	0.05466	51.40120	0.05140	54.656	24.81	0.12	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,259.93440	1.25993	1,357.03260	1.35703	1,259.934	24.86	0.88	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,324.31970	1.32432	1,421.90870	1.42191	1,324.320	25.04	0.89	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,426.66530	1.42667	1,524.99410	1.52499	1,426.665	25.34	0.91	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,539.70130	1.53970	1,638.71520	1.63872	1,539.701	25.65	0.92	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	30.16530	0.03017	29.22400	0.02922	30.165	25.78	0.07	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	23.68500	0.02369	23.32790	0.02333	23.685	26.17	0.06	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,730.68500	1.73069	1,830.52790	1.83053	1,730.685	26.17	0.94	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	19.84730	0.01985	19.79900	0.01980	19.847	26.46	0.05	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	14.41880	0.01442	14.74090	0.01474	14.419	26.98	0.04	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,247.18580	2.24719	2,347.91660	2.34792	2,247.186	27.55	0.97	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	9.87130	0.00987	10.41360	0.01041	9.871	27.60	0.03	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,404.93650	2.40494	2,505.73460	2.50573	2,404.936	27.97	0.98	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	7.01400	0.00701	7.62750	0.00763	7.014	28.17	0.02	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	5.66140	0.00566	6.28120	0.00628	5.661	28.54	0.02	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	5.24800	0.00525	5.86490	0.00586	5.248	28.67	0.01	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	4.94040	0.00494	5.55340	0.00555	4.940	28.77	0.01	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	3.66430	0.00366	4.61020	0.00461	3.664	30.79	0.01	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	3.56070	0.00356	4.46690	0.00447	3.561	31.53	0.01	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	3.43400	0.00343	4.28880	0.00429	3.434	32.62	0.01	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	3.41310	0.00341	4.25900	0.00426	3.413	32.82	0.01	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	3.24120	0.00324	4.00650	0.00401	3.241	34.92	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	3.21600	0.00322	3.96790	0.00397	3.216	35.33	0.01	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	3.20050	0.00320	3.94380	0.00394	3.201	35.60	0.01	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	3.19310	0.00319	3.93220	0.00393	3.193	35.73	0.01	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	1.93200	0.00193	1.89480	0.00189	1.932	38.99	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	1.66760	0.00167	1.63990	0.00164	1.668	38.99	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	1.61370	0.00161	1.58780	0.00159	1.614	38.99	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	1.25910	0.00126	1.24460	0.00124	1.259	38.99	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	1.06540	0.00107	1.05640	0.00106	1.065	38.99	0.00	0.00	0	10,303.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.45320	0.00045	0.45700	0.00046	0.453	38.99	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.40820	0.00041	0.41250	0.00041	0.408	38.99	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.31920	0.00032	0.32420	0.00032	0.319	38.99	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.25350	0.00025	0.25870	0.00026	0.254	38.99	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.21980	0.00022	0.22500	0.00023	0.220	38.99	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.17090	0.00017	0.17590	0.00018	0.171	38.99	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.15330	0.00015	0.15820	0.00016	0.153	38.99	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.05670	0.00006	0.05980	0.00006	0.057	38.99	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.02990	0.00003	0.03200	0.00003	0.030	38.99	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.02660	0.00003	0.02860	0.00003	0.027	38.99	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.29930	14.29930	14.19830	14.19830		21.27	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.32380	14.32380	14.22030	14.22030		20.76	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.33910	14.33910	14.23820	14.23820		20.44	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			14.35690	14.35690	14.25910	14.25910		20.26	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			14.36200	14.36200	14.26510	14.26510		20.26	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	242.61120	0.24261	284.92640	0.28493	242.611	19.74	0.33	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	64.21240	0.06421	59.26220	0.05926	64.212	24.50	0.11	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			14.37210	14.37210	14.27700	14.27700		20.06	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			14.37470	14.37470	14.28000	14.28000		20.07	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	496.05590	0.49606	455.31870	0.45532	496.056	19.98	0.55	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			14.37980	14.37980	14.28600	14.28600		20.18	0.00	0.00	0	169.00
\$ / R	On 23/01/2017	Any day expiry			14.38740	14.38740	14.29490	14.29490		20.03	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.39250	14.39250	14.30090	14.30090		20.07	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	332.59040	0.33259	377.23410	0.37723	332.590	19.67	0.39	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	119.14480	0.11914	111.60110	0.11160	119.145	23.46	0.17	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.39760	14.39760	14.30640	14.30640		20.10	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	219.87810	0.21988	254.28440	0.25428	219.878	19.30	0.29	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	481.73170	0.48173	447.58770	0.44759	481.732	20.13	0.51	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.40840	14.40840	14.31750	14.31750		20.01	0.00	0.00	0	3,189.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	368.95600	0.36896	415.76880	0.41577	368.956	19.68	0.40	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	279.67100	0.27967	262.12550	0.26213	279.671	21.45	0.33	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			14.46260	14.46260	14.36440	14.36440		20.07	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	485.81730	0.48582	543.04810	0.54305	485.817	19.89	0.44	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	363.19730	0.36320	341.97440	0.34197	363.197	21.20	0.37	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			14.49440	14.49440	14.39200	14.39200		20.03	0.00	0.00	0	2,105.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.53260	14.53260	14.43080	14.43080		20.09	0.00	10,347,211.20	712	173,367.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	32.94850	0.03295	39.15970	0.03916	32.948	19.81	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	51.55700	0.05156	60.42470	0.06042	51.557	19.46	0.07	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	102.42750	0.10243	117.54900	0.11755	102.428	18.87	0.13	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	204.69330	0.20469	235.26080	0.23526	204.693	18.93	0.22	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	1,095.44440	1.09544	1,030.06920	1.03007	1,095.444	19.02	0.73	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	418.21380	0.41821	468.79610	0.46880	418.214	19.47	0.37	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	746.32050	0.74632	701.46430	0.70146	746.321	19.75	0.58	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	513.72050	0.51372	570.66430	0.57066	513.721	19.75	0.42	0.00	0	30,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	565.50920	0.56551	625.53480	0.62553	565.509	19.88	0.44	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	652.51120	0.65251	614.23680	0.61424	652.511	20.02	0.53	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	707.57720	0.70758	775.59940	0.77560	707.577	20.26	0.51	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	466.81870	0.46682	440.96580	0.44097	466.819	20.88	0.41	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,097.15820	1.09716	1,177.84640	1.17785	1,097.158	21.29	0.63	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,193.84750	1.19385	1,277.02290	1.27702	1,193.848	21.53	0.66	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	338.48830	0.33849	321.71370	0.32171	338.488	21.76	0.32	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,460.31220	1.46031	1,548.33740	1.54834	1,460.312	22.18	0.72	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,492.75350	1.49275	1,581.27440	1.58127	1,492.754	22.26	0.72	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	274.40560	0.27441	261.84110	0.26184	274.406	22.37	0.27	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	207.84110	0.20784	198.57090	0.19857	207.841	23.11	0.21	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	172.37780	0.17238	165.19350	0.16519	172.378	23.55	0.18	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,363.58020	2.36358	2,459.69200	2.45969	2,363.580	23.95	0.84	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	124.27250	0.12427	119.79500	0.11979	124.273	24.35	0.13	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	102.00760	0.10201	98.70880	0.09871	102.008	24.84	0.11	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	59.69290	0.05969	58.69860	0.05870	59.693	27.38	0.07	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	59.44680	0.05945	58.45800	0.05846	59.447	27.40	0.07	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	45.85040	0.04585	43.27190	0.04327	45.850	28.49	0.05	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	33.74700	0.03375	31.87290	0.03187	33.747	28.49	0.04	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	5.86200	0.00586	5.57840	0.00558	5.862	28.49	0.01	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.58090	14.58090	14.48060	14.48060		20.16	0.00	0.00	0	1,176.00
\$ / R	On 11/04/2017	Any day expiry			14.61050	14.61050	14.51100	14.51100		20.10	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.61320	14.61320	14.51380	14.51380		20.10	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	398.39620	0.39840	442.37210	0.44237	398.396	19.26	0.33	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	182.35100	0.18235	176.15520	0.17616	182.351	23.86	0.17	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.61590	14.61590	14.51650	14.51650		20.11	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.63740	14.63740	14.53870	14.53870		20.14	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.64810	14.64810	14.54970	14.54970		20.10	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	356.21790	0.35622	393.75030	0.39375	356.218	19.07	0.29	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	478.06980	0.47807	526.07850	0.52608	478.070	19.38	0.36	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	605.11690	0.60512	577.29130	0.57729	605.117	20.72	0.44	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	251.91880	0.25192	242.98240	0.24298	251.919	23.17	0.22	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.79910	14.79910	14.70270	14.70270		20.12	0.00	1,183,928.00	80	158,225.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	424.58320	0.42458	462.28500	0.46228	424.583	19.04	0.29	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	439.40140	0.43940	477.96740	0.47797	439.401	19.06	0.30	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	536.76030	0.53676	583.50010	0.58350	536.760	19.24	0.34	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	568.90850	0.56891	617.20740	0.61721	568.908	19.33	0.36	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	592.49080	0.59249	641.90000	0.64190	592.491	19.39	0.37	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	641.20350	0.64120	692.79420	0.69279	641.203	19.52	0.39	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	1,027.73160	1.02773	986.54230	0.98654	1,027.732	19.74	0.58	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	950.25020	0.95025	1,013.17600	1.01318	950.250	20.24	0.49	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	679.42470	0.67942	654.34200	0.65434	679.425	20.91	0.43	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,349.77880	1.34978	1,422.83060	1.42283	1,349.779	21.04	0.58	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	572.05690	0.57206	552.61010	0.55261	572.057	21.44	0.38	0.00	0	2,280.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,552.95690	1.55296	1,629.91010	1.62991	1,552.957	21.44	0.62	0.00	0	3,155.00		
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	554.50690	0.55451	535.88520	0.53589	554.507	21.54	0.37	0.00	0	3,000.00		
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	552.04860	0.55205	533.54250	0.53354	552.049	21.56	0.37	0.00	0	30,000.00		
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	518.86770	0.51887	501.92060	0.50192	518.868	21.76	0.35	0.00	0	2,000.00		
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	496.53400	0.49653	480.63470	0.48063	496.534	21.90	0.33	0.00	0	1,400.00		
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	463.01820	0.46302	447.74190	0.44774	463.018	22.14	0.32	0.00	0	2,850.00		
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	375.32830	0.37533	363.67770	0.36368	375.328	22.73	0.26	0.00	0	2,000.00		
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	212.55460	0.21255	209.88210	0.20988	212.555	24.75	0.16	0.00	0	1,297.00		
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	182.97100	0.18297	181.53160	0.18153	182.971	25.69	0.14	0.00	0	150.00		
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	122.24160	0.12224	117.12490	0.11712	122.242	26.83	0.09	0.00	0	3,155.00		
\$ / R	On 12/07/2017	Any day expiry			14.86460	14.86460	14.76720	14.76720		20.15	0.00	0.00	0	0.00		
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	490.04170	0.49004	530.87220	0.53087	490.042	19.10	0.31	0.00	0	1,000.00		
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	267.59100	0.26759	263.55810	0.26356	267.591	24.21	0.19	0.00	0	1,000.00		
\$ / R	On 21/07/2017	Any day expiry			14.89030	14.89030	14.79240	14.79240		20.19	0.00	0.00	0	70.00		
\$ / R	On 18/09/2017	Foreign Exchange Future			15.05930	15.05930	14.95730	14.95730		20.15	0.00	0.00	0	4,400.00		
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	170.60370	0.17060	191.67180	0.19167	170.604	17.68	0.13	0.00	0	2,000.00		
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	227.18910	0.22719	253.40590	0.25341	227.189	17.99	0.16	0.00	0	10,000.00		
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	340.76350	0.34076	375.96710	0.37597	340.763	18.50	0.22	0.00	0	500.00		
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	458.90490	0.45890	499.01460	0.49901	458.905	18.82	0.27	0.00	0	2,000.00		
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	462.48250	0.46248	502.80110	0.50280	462.483	18.83	0.27	0.00	0	960.00		
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	645.54900	0.64555	695.98840	0.69599	645.549	19.14	0.34	0.00	0	110.00		
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	690.68670	0.69069	745.51070	0.74551	690.687	19.22	0.35	0.00	0	110.00		
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	765.35360	0.76535	823.03360	0.82303	765.354	19.41	0.38	0.00	0	150.00		
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	677.53740	0.67754	659.94530	0.65995	677.537	21.77	0.37	0.00	0	960.00		
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	590.16870	0.59017	575.32320	0.57532	590.169	22.25	0.33	0.00	0	110.00		
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	551.14150	0.55114	537.70370	0.53770	551.142	22.48	0.31	0.00	0	650.00		
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	545.55910	0.54556	532.31940	0.53232	545.559	22.51	0.31	0.00	0	110.00		
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	396.94370	0.39694	389.87300	0.38987	396.944	23.63	0.23	0.00	0	10,000.00		
\$ / R	On 23/10/2017	Any day expiry			15.16080	15.16080	15.05490	15.05490		20.20	0.00	0.00	0	334.00		
\$ / R	On 18/12/2017	Foreign Exchange Future			15.32210	15.32210	15.21260	15.21260		20.39	0.00	0.00	0	670.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	371.20250	0.37120	407.23280	0.40723	371.203	18.38	0.21	0.00	0	52,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	606.13190	0.60613	653.99260	0.65399	606.132	19.03	0.29	0.00	0	33,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	642.98700	0.64299	0.00000	0.00000	642.987	19.11	0.30	72,924,142.72	16,000	16,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	826.43600	0.82644	885.63970	0.88564	826.436	19.43	0.35	0.00	0	2,055.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	840.84250	0.84084	901.31410	0.90131	840.843	19.46	0.36	0.00	0	22,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	893.01140	0.89301	870.51550	0.87052	893.011	21.72	0.41	0.00	0	52,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	826.95970	0.82696	806.60850	0.80661	826.960	22.02	0.38	0.00	0	22,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	757.96230	0.75796	0.00000	0.00000	757.962	22.35	0.36	86,591,350.56	16,000	16,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	735.19030	0.73519	717.96980	0.71797	735.190	22.47	0.35	0.00	0	33,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	590.19630	0.59020	577.85660	0.57786	590.196	23.36	0.29	0.00	0	2,055.00		
\$ / R	On 19/03/2018	Foreign Exchange Future			15.58150	15.58150	15.47320	15.47320		20.89	0.00	0.00	0	70.00		
\$ / R	On 18/06/2018	Foreign Exchange Future			15.84090	15.84090	15.73390	15.73390		21.20	0.00	0.00	0	70.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	581.74640	0.58175	624.99420	0.62499	581.746	19.36	0.23	0.00	0	70,530.00		

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		14.29300	14.29300		14.19280	14.19280		21.39	0.00	0.00	0	444.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future		14.53260	14.53260		14.43080	14.43080		20.09	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future		14.79910	14.79910		14.70270	14.70270		20.12	0.00	0.00	0	55.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future		15.05930	15.05930		14.95730	14.95730		20.15	0.00	0.00	0	0.00
£ / R	On 02/12/2016	Any day expiry		17.66150	17.66150		17.58890	17.58890		23.62	0.00	0.00	0	35.00
£ / R	On 15/12/2016	Any day expiry		17.70880	17.70880		17.63520	17.63520		21.20	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future		17.72520	17.72520		17.64960	17.64960		20.78	0.00	5,423,911.20	306	44,454.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	11.37010	0.01137	13.76060	0.01376	11.370	21.79	0.03	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	1,032.25660	1.03226	969.87850	0.96988	1,032.257	19.74	0.86	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	67.05660	0.06706	80.27850	0.08028	67.057	19.74	0.14	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	145.93750	0.14594	173.72640	0.17373	145.938	19.93	0.25	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	626.18120	0.62618	584.02740	0.58403	626.181	20.17	0.68	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	200.98120	0.20098	234.42740	0.23443	200.981	20.17	0.32	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	433.68650	0.43369	484.98280	0.48498	433.687	20.90	0.52	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	283.80060	0.28380	264.77550	0.26478	283.801	21.38	0.40	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	558.60060	0.55860	615.17550	0.61518	558.601	21.38	0.60	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	45.02410	0.04502	43.19510	0.04320	45.024	24.22	0.09	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,689.39550	3.68940	3,765.37520	3.76538	3,689.395	29.84	0.99	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.67110	0.00067	0.56920	0.00057	0.671	39.41	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry		17.89440	17.89440		17.83160	17.83160		20.12	0.00	0.00	0	12.00
£ / R	On 13/03/2017	Foreign Exchange Future		18.06640	18.06640		17.98850	17.98850		19.87	0.00	361,328.00	20	9,144.00
£ / R	On 25/04/2017	Any day expiry		18.22890	18.22890		18.15620	18.15620		19.58	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future		18.43950	18.43950		18.36840	18.36840		19.21	0.00	737,580.00	40	19,992.00
£ / R	On 18/09/2017	Foreign Exchange Future		18.80420	18.80420		18.72650	18.72650		18.78	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future		19.18000	19.18000		19.09050	19.09050		18.60	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future		0.12741	0.12741		0.12787	0.12787		28.23	0.00	16,691.10	131	11,155.00
¥ / R	On 13/03/2017	Foreign Exchange Future		0.13008	0.13008		0.13063	0.13063		23.60	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.13310	0.13310		0.13373	0.13373		22.95	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.13609	0.13609		0.13670	0.13670		23.23	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry		15.02410	15.02410		15.01560	15.01560		24.33	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry		15.03240	15.03240		15.01900	15.01900		20.72	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future		15.09880	15.09880		15.08850	15.08850		20.55	0.00	113,467,482.00	7,515	51,248.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	38.11080	0.03811	40.58900	0.04059	38.111	23.98	0.09	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,821.88990	1.82189	1,833.81710	1.83382	1,821.890	25.16	0.95	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.09670	0.00010	0.10470	0.00010	0.097	39.41	0.00	0.00	0	2,961.00
€ / R	On 31/01/2017	Any day expiry		15.08280	15.08280		15.07490	15.07490		18.83	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry		15.36060	15.36060		15.35060	15.35060		19.14	0.00	0.00	0	2,000.00
€ / R	On 13/03/2017	Foreign Exchange Future		15.42380	15.42380		15.41310	15.41310		19.07	0.00	462,714.00	30	29,887.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	193.88650	0.19389	202.55670	0.20256	193.887	18.27	0.21	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	972.80270	0.97280	973.73350	0.97373	972.803	18.47	0.68	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	436.65560	0.43666	442.35990	0.44236	436.656	19.97	0.39	0.00	0	680.00

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	17.17	Call	197.46530		0.19747		203.34900	0.20335	197.465	21.83	0.20	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.78220		15.78220		15.78030	15.78030		19.07	0.00	78,911.00	5	77,442.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.13670		16.13670		16.12970	16.12970		19.13	0.00	0.00	0	19.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.49430		16.49430		16.47940	16.47940		19.37	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.09769		100.09769		99.92364	99.92364			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			97.28351		97.28351		97.09449	97.09449			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			96.15029		96.15029		95.94583	95.94583			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			98.30216		98.30216		98.08531	98.08531			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			101.98686		101.98686		101.76334	101.76334			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06870		100.06870		100.06870	100.06870			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01176		100.01176		100.01193	100.01193			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.64683		99.64683		99.64719	99.64719			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.71713		99.71713		99.71777	99.71777			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.03468		100.03468		100.03698	100.03698			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.05796		100.05796		100.06027	100.06027			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.39144		99.39144		99.39472	99.39472			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.11223		99.11223		99.11783	99.11783			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.23644		99.23644		99.24284	99.24284			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.80000		99.80000		99.80000	99.80000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.87030		98.87030		98.82506	98.82506			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.28766		98.28766		98.23893	98.23893			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.66984		97.66984		97.61825	97.61825			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			98.02316		98.02316		97.96817	97.96817			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			100.32823		100.32823		100.26823	100.26823			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future			510.35200		510.35200		510.96300	510.96300			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future			520.29100		520.29100		520.91500	520.91500			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			530.74600		530.74600		531.39100	531.39100			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future			588.21700		588.21700		589.27500	589.27500			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future			599.67300		599.67300		600.75200	600.75200			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future			611.72200		611.72200		612.83400	612.83400			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future			533.59900		533.59900		534.69800	534.69800			0.00	0.00	0	751.00
ALBI	On 04/05/2017	Index Future			543.99100		543.99100		545.11200	545.11200			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future			554.92200		554.92200		556.07500	556.07500			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			10.56400		10.56400		10.49540	10.49540		15.62	0.00	887,376.00	84	11,305.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			10.71900		10.71900		10.64940	10.64940		14.75	0.00	0.00	0	10,610.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			10.89250		10.89250		10.82630	10.82630		14.97	0.00	0.00	0	91.00

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
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.06400		11.06400		10.99380	10.99380		15.52	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.23750		11.23750		11.16250	11.16250		16.00	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.60100		10.60100		10.59800	10.59800		17.49	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.79020		10.79020		10.78680	10.78680		16.70	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.00030		11.00030		11.00200	11.00200		16.68	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	11.20620		11.20620		11.20490	11.20490		16.74	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	298.90060		298.90060		362.25810	362.25810			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.08790		14.08790		14.06190	14.06190		20.58	0.00	0.00	0	1,945.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.40960		14.40960		14.38260	14.38260		19.38	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.76600		14.76600		14.74710	14.74710		19.64	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	15.12010		15.12010		15.09490	15.09490		19.92	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.05480		2.05480		2.05100	2.05100		19.12	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.07460		2.07460		2.07210	2.07210		17.84	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.09880		2.09880		2.09780	2.09780		18.16	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.12310		2.12310		2.12220	2.12220		18.67	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.04980		2.04980		2.04540	2.04540		19.53	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.03820		2.03820		2.03630	2.03630		18.32	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.08130		2.08130		2.07960	2.07960		17.41	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.13120		2.13120		2.12970	2.12970		17.87	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 02/02/2017	Bond Future	10.66580		78.59594		10.63803	78.76989			0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.74869		76.33266		10.71993	76.51037			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.82514		77.86703		10.79516	78.04992			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

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
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/02/2017	Bond Future	10.78139		82.76309		10.75345	82.96344			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.86354		80.11221		10.83460	80.31688			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.93835		81.72281		10.90823	81.93327			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI	531.45900		531.45900		532.54200	532.54200			0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI	541.80900		541.80900		542.91400	542.91400			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	552.69600		552.69600		553.83300	553.83300			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.84300		1.84300		1.83030	1.83030		20.82	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.87530		1.87530		1.86240	1.86240		19.31	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.91000		1.91000		1.89780	1.89780		19.48	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.94360		1.94360		1.93070	1.93070		19.70	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	128.80000		128.80000		128.86975	128.86975			0.00	2,962,400.00	23	3,278.00
I2025	On 04/05/2017	Bond Future	131.31631		131.31631		131.38799	131.38799			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	132.63023		132.63023		132.70612	132.70612			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future	107.78637		107.78637		107.84322	107.84322			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	108.85282		108.85282		108.91121	108.91121			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	111.04658		111.04658		111.10839	111.10839			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2017	Bond Future	133.99678		133.99678		134.06898	134.06898			0.00	0.00	0	22,835.00
I2038	On 04/05/2017	Bond Future	136.61455		136.61455		136.68886	136.68886			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	137.86880		137.86880		137.94742	137.94742			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2017	Bond Future	133.75786		133.75786		133.82844	133.82844			0.00	0.00	0	18,352.00
I2046	On 04/05/2017	Bond Future	134.84288		134.84288		134.91538	134.91538			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	137.56063		137.56063		137.63724	137.63724			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future	142.04862		142.04862		142.12435	142.12435			0.00	0.00	0	24,754.00
I2050	On 04/05/2017	Bond Future	144.82368		144.82368		144.90171	144.90171			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	146.08051		146.08051		146.16311	146.16311			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2017	Index Future	251.31700		251.31700		251.36100	251.36100			0.00	0.00	0	1,070.00

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
IGOV	On 04/05/2017	Index Future	256.22600		256.22600		256.27200	256.27200			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	261.39000		261.39000		261.44100	261.44100			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	681.24400		681.24400		681.50700	681.50700			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	694.48300		694.48300		694.75200	694.75200			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	708.15300		708.15300		708.42700	708.42700			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.61000		92.39000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.67000		92.33000		7.67000	92.33000			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
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.77000		92.23000		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.85000		92.15000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.88000		92.12000		7.88000	92.12000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13980		0.13980		0.13870	0.13870			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13980		0.13980		0.13930	0.13930			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.14080		0.14080		0.13900	0.13900			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.14010		0.14010		0.13960	0.13960			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.01940		10.01940		10.01560	10.01560		17.10	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.15930		10.15930		10.15410	10.15410		16.31	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	10.31360		10.31360		10.31410	10.31410		16.51	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	10.46650		10.46650		10.46340	10.46340		16.95	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.32090		1.32090		1.31520	1.31520			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.33980		1.33980		1.33420	1.33420			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.35290		1.35290		1.34910	1.34910			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.36860		1.36860		1.36250	1.36250			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future	1.24010		1.24010		1.24360	1.24360			0.00	0.00	0	1,408.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future	1.24320		1.24320		1.24650	1.24650			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future	1.24600		1.24600		1.24930	1.24930			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future	1.24870		1.24870		1.25200	1.25200			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future	1.05640		1.05640		1.06310	1.06310			0.00	0.00	0	52.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future	1.06130		1.06130		1.06810	1.06810			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future	1.06640		1.06640		1.07330	1.07330			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future	1.07150		1.07150		1.07840	1.07840			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
R186	On 02/02/2017	Bond Future			9.02101		110.89336		8.99184	111.09357		9.31	0.00	11,089,336.00	100	115,584.00
R186	On 02/02/2017	Bond Future	8.00	Call	103.53000		0.10353		116.04000	0.11604	103.530	9.00	0.06	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	373.29000		0.37329		408.47000	0.40847	373.290	9.12	0.16	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	446.69000		0.44669		487.04000	0.48704	446.690	9.14	0.19	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	713.48000		0.71348		770.57000	0.77057	713.480	9.19	0.27	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	751.07000		0.75107		810.30000	0.81030	751.070	9.20	0.28	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,386.11000		2.38611	2,281.45000	2.28145	2,386.110		9.27	0.58	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,265.01000		2.26501	2,165.98000	2.16598	2,265.010		9.28	0.56	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	2,072.23000		2.07223	1,982.46000	1.98246	2,072.230		9.30	0.53	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,822.29000		1.82229	1,744.11000	1.74411	1,822.290		9.32	0.49	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,566.52000		1.56652	1,497.63000	1.49763	1,566.520		9.37	0.44	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	837.69000		0.83769	799.26000	0.79926	837.690		9.54	0.28	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	665.95000		0.66595	635.67000	0.63567	665.950		9.60	0.24	0.00	0	13,550.00
R186	On 04/05/2017	Bond Future			9.06764		113.05316		9.03719	113.25777		9.09	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.10544		110.01997		9.07336	110.23107		9.26	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future			298.75434		298.75434		298.92513	298.92513			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			304.59052		304.59052		304.76617	304.76617			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			303.82972		303.82972		304.01528	304.01528			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/02/2017	Bond Future			247.92757		247.92757		248.06495	248.06495			0.00	0.00	0	36,619.00
R202	On 04/05/2017	Bond Future			252.77060		252.77060		252.91222	252.91222			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			254.20022		254.20022		254.34981	254.34981			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			8.72003		98.92569		8.68551	99.08121		6.64	0.00	0.00	0	16,460.00
R2023	On 04/05/2017	Bond Future			8.76271		96.91952		8.72622	97.07855		6.65	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.79346		98.86745		8.75444	99.03172		6.33	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.77823		103.56317		7.75406	103.57713		0.62	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future			7.58443		101.40677		7.54229	101.42148		0.41	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2017	Bond Future			9.42740		89.59001		9.39842	89.78874			0.00	0.00	0	30,695.00
R2030	On 04/05/2017	Bond Future			9.47965		91.33522		9.44962	91.53824			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.52639		89.16377		9.49502	89.37283			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
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.54418		92.67134		9.51532	92.88323		12.72	0.00	0.00	0	18,016.00
R2032	On 04/05/2017	Bond Future	9.59495		90.31687		9.56509	90.53335		13.05	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.63871		92.13235		9.60762	92.35511		12.75	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future	9.68672		97.05046		9.65798	97.28102			0.00	0.00	0	5,957.00
R2035	On 04/05/2017	Bond Future	9.73724		94.43686		9.70755	94.67240			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.78159		96.33504		9.75072	96.57734			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.73799		89.34943		9.71424	89.53940		14.85	0.00	36,811,965.16	412	45,471.00
R2037	On 04/05/2017	Bond Future	9.79107		91.08989		9.76654	91.28402		14.59	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.83952		88.66317		9.81398	88.86317		14.96	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future	7.96772		101.09484		7.94693	101.13033		1.94	0.00	2,527,371.00	25	30,194.00
R204	On 04/05/2017	Bond Future	7.98455		103.06380		7.96000	103.10044		1.77	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	7.95383		101.09291		7.92284	101.13245		1.60	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future	9.77765		93.10349		9.74365	93.39524		15.50	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future	9.83029		94.91705		9.79521	95.21501		15.23	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future	9.87842		92.31681		9.84203	92.62279		15.63	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future	9.77082		90.51425		9.74188	90.76581		16.20	0.00	724,114.00	8	20,651.00
R2044	On 04/05/2017	Bond Future	9.82111		92.27737		9.79126	92.53438		15.92	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future	9.86696		89.74939		9.83601	90.01342		16.35	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future	9.75221		94.11388		9.72332	94.37111		16.01	0.00	564,683.28	6	65,316.00
R2048	On 04/05/2017	Bond Future	9.79784		91.50657		9.76809	91.76916		16.50	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future	9.83790		93.34579		9.80708	93.61565		16.16	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.23902		97.91878		8.20841	97.99603		3.17	0.00	3,133,400.96	32	86,229.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,755.50000		1,826.02000	1.82602	1,755.500	3.29	0.88	0.00	0	62.00
R207	On 04/05/2017	Bond Future	8.28211		99.82600		8.24813	99.90520		3.00	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.30183		98.18811		8.26300	98.27101		2.89	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
R207	On 03/08/2017	Bond Future	8.19	Call	826.66000		0.82666		865.96000	0.86596	826.660	2.88	0.46	0.00	0	51.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.43678		96.60038		8.40697	96.69927		4.55	0.00	0.00	0	33,544.00
R208	On 04/05/2017	Bond Future			8.47760		95.07865		8.44544	95.17991		4.50	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.50181		96.98970		8.46647	97.09501		4.27	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.62992		72.91814		9.60097	73.11212		14.75	0.00	2,697,971.18	37	62,144.00
R209	On 04/05/2017	Bond Future			9.67581		71.18727		9.64598	71.38539		15.21	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.71544		72.61819		9.68454	72.82182		14.97	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future			188.44828		188.44828		188.54837	188.54837			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			189.81352		189.81352		189.91636	189.91636			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			193.63898		193.63898		193.74784	193.74784			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future			147.18038		147.18038		147.25948	147.25948			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			150.05582		150.05582		150.13715	150.13715			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			151.04964		151.04964		151.13574	151.13574			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.44316		84.28458		9.41938	84.44304		12.46	0.00	0.00	0	51,184.00
R213	On 04/05/2017	Bond Future			9.48888		82.37389		9.46430	82.53576		12.80	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.52795		84.02951		9.50232	84.19639		12.56	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

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
R214	On 02/02/2017	Bond Future	9.70086		73.24767		9.67194	73.44989		15.48	0.00	0.00	0	34,384.00
R214	On 04/05/2017	Bond Future	9.74486		71.37577		9.71510	71.58223		15.96	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.78327		72.81033		9.75246	73.02254		15.70	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	23,832.36000	23,832.36000		23,786.26000	23,786.26000				0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	24,246.18000	24,246.18000		24,204.77000	24,204.77000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.97780	9.97780		9.95630	9.95630			17.03	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.14430	10.14430		10.12420	10.12420			16.08	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	10.32820	10.32820		10.31430	10.31430			16.30	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.18150	4.18150		4.17990	4.17990			17.28	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.16070	4.16070		4.16550	4.16550			16.34	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	4.13210	4.13210		4.14360	4.14360			16.34	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.43740	1.43740		1.42600	1.42600				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.39110	1.39110		1.37970	1.37970				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.33020	1.33020		1.32730	1.32730				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.28210	1.28210		1.27170	1.27170				0.00	0.00	0	0.00

Total for Derivatives : **1,288,134,068.41** **125,709** **4,396,913.00**

Grand Total: **1,288,134,068.41** **125,709** **4,396,913.00**