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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/11/2016

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	14.18620	14.18620		14.18950	14.18950		13.59	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	27.61	0.00	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	0.53060	0.00053	8.05350	0.00805	0.531	21.79	0.01	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.10590	0.00011	0.12990	0.00013	0.106	100.00	0.00	0	400.00
\$ / R	On 30/11/2016	Any day expiry	14.18620		14.18620	14.18690	14.18690		15.61	0.00	0.00	0	78.00
\$ / R	On 05/12/2016	Any day expiry	14.19970		14.19970	14.20040	14.20040		19.90	0.00	0.00	0	0.00
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	494.17150	0.49417	504.89250	0.50489	494.172	20.66	0.83	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.20240		14.20240	14.20310	14.20310		20.25	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	113.65090	0.11365	134.19550	0.13420	113.651	20.34	0.34	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	138.76150	0.13876	170.04460	0.17004	138.761	20.65	0.39	0	7,000.00
\$ / R	On 09/12/2016	Any day expiry	14.21080		14.21080	14.21130	14.21130		20.96	0.00	0.00	0	0.00
\$ / R	On 09/12/2016	Any day expiry	14.11	Put	182.52990	0.18253	202.14700	0.20215	182.530	20.74	0.42	0	30,000.00
\$ / R	On 12/12/2016	Any day expiry	14.21910		14.21910	14.21960	14.21960		20.43	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	619.36080	0.61936	632.62780	0.63263	619.361	22.18	0.77	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry	14.22190		14.22190	14.22230	14.22230		20.51	0.00	0.00	0	275.00
\$ / R	On 14/12/2016	Any day expiry	14.22470		14.22470	14.22510	14.22510		20.56	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			14.22750		14.22750		14.22780	14.22780		22.44	0.00	0.00	0	1,777.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.23860		14.23860		14.23880	14.23880		21.81	0.00	1,002,454,394.40	70,404	429,690.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	1.88210		0.00188		1.99070	0.00199	1.882	29.18	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	7.57530		0.00758		7.17190	0.00717	7.575	24.30	0.02	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	10.19580		0.01020		9.48260	0.00948	10.196	23.31	0.03	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	18.38670		0.01839		17.58080	0.01758	18.387	22.29	0.05	0.00	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	32.26530		0.03227		32.20020	0.03220	32.265	21.69	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	941.84650		0.94185		942.71650	0.94272	941.846	21.37	0.89	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	43.24650		0.04325		43.91650	0.04392	43.246	21.37	0.11	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	44.29530		0.04430		45.03850	0.04504	44.295	21.34	0.11	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	49.87920		0.04988		51.01940	0.05102	49.879	21.20	0.13	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	60.09150		0.06009		61.97100	0.06197	60.091	20.99	0.15	0.00	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	62.91000		0.06291		64.99610	0.06500	62.910	20.93	0.15	0.00	0	37,386.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	643.30770		0.64331		646.80450	0.64680	643.308	21.02	0.77	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	104.70770		0.10471		108.00450	0.10800	104.708	21.02	0.23	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	118.36510		0.11837		121.87510	0.12188	118.365	21.09	0.25	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	124.15710		0.12416		127.75170	0.12775	124.157	21.12	0.26	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.85	Put	149.26560		0.14927		153.18170	0.15318	149.266	21.23	0.30	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.90	Put	166.56750		0.16657		170.67240	0.17067	166.568	21.30	0.32	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	443.57750		0.44358		448.22100	0.44822	443.578	21.45	0.63	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	209.97750		0.20498		209.42100	0.20942	204.978	21.45	0.37	0.00	0	88,710.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	414.71150		0.41471		419.50020	0.41950	414.712	21.52	0.61	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	398.01300		0.39801		402.88120	0.40288	398.013	21.57	0.59	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	392.54880		0.39255		397.44250	0.39744	392.549	21.58	0.59	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	248.53770		0.24854		253.25630	0.25326	248.538	21.59	0.42	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	257.87030		0.25787		262.63510	0.26264	257.870	21.62	0.43	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.14	Put	267.40770		0.26741		272.21710	0.27222	267.408	21.65	0.44	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.15	Put	272.25420		0.27225		277.08340	0.27708	272.254	21.67	0.44	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	345.70160		0.34570		350.78850	0.35079	345.702	21.71	0.54	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	335.85400		0.33585		340.97640	0.34098	335.854	21.74	0.53	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	297.25400		0.29725		302.17640	0.30218	297.254	21.74	0.47	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	312.12320		0.31212		317.31830	0.31732	312.123	21.81	0.51	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	323.52320		0.32352		328.51830	0.32852	323.523	21.81	0.49	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	352.08770		0.35209		357.21990	0.35722	352.088	21.96	0.52	0.00	0	3,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	274.41910		0.27442		279.84820	0.27985	274.419	22.07	0.46	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	251.43950		0.25144		256.98760	0.25699	251.440	22.24	0.43	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	444.94790		0.44495		450.37300	0.45037	444.948	22.39	0.59	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	216.75380		0.21675		222.43850	0.22244	216.754	22.53	0.39	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	478.15380		0.47815		483.63850	0.48364	478.154	22.53	0.61	0.00	0	32,849.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	484.92370		0.48492		490.41610	0.49042	484.924	22.56	0.62	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	186.28590		0.18629		192.02630	0.19203	186.286	22.82	0.34	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	569.31360		0.56931		574.85620	0.57486	569.314	22.91	0.67	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	591.27780		0.59128		596.81630	0.59682	591.278	22.99	0.68	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	162.16730		0.16217		167.89670	0.16790	162.167	23.08	0.31	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	14.70	Put	621.06880	0.62107		626.59350	0.62659	621.069	23.11	0.69	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	697.93200	0.69793		703.37560	0.70338	697.932	23.40	0.73	0.00	0	56,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.82	Call	132.28980	0.13229		137.90990	0.13791	132.290	23.46	0.26	0.00	0	8,756.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	124.16760	0.12417		129.73550	0.12974	124.168	23.57	0.25	0.00	0	800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	98.70850	0.09871		104.16290	0.10416	98.709	23.92	0.21	0.00	0	88,249.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	860.10850	0.86011		865.36290	0.86536	860.109	23.92	0.79	0.00	0	29,368.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.10	Call	82.93850	0.08294		88.39640	0.08840	82.939	24.11	0.18	0.00	0	1,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	1,030.87600	1.03088	1,036.06180	1.03606	1,030.876	1,030.876	24.29	0.85	0.00	0	6,985.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	1,039.64600	1.03965	1,044.82000	1.04482	1,039.646	1,039.646	24.31	0.85	0.00	0	3,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	48.35680	0.04836	53.41340	0.05341	48.357	48.357	24.66	0.11	0.00	0	26,053.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,209.75680	1.20976	1,214.61340	1.21461	1,209.757	1,209.757	24.66	0.89	0.00	0	31,590.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.48	Call	41.71900	0.04172	46.59210	0.04659	41.719	41.719	24.81	0.10	0.00	0	3,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	1,301.59830	1.30160	1,306.22230	1.30622	1,301.598	1,301.598	24.85	0.90	0.00	0	69,895.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	1,366.67620	1.36668	1,371.11840	1.37112	1,366.676	1,366.676	24.97	0.91	0.00	0	1,400.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	1,470.07600	1.47008	1,474.21190	1.47421	1,470.076	1,470.076	25.18	0.93	0.00	0	63,513.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	1,585.21270	1.58521	1,588.60620	1.58861	1,585.213	1,585.213	25.63	0.94	0.00	0	10,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.85	Call	22.13910	0.02214	25.42410	0.02542	22.139	22.139	25.84	0.06	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Call	17.86250	0.01786	20.35080	0.02035	17.863	17.863	26.46	0.05	0.00	0	52,443.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	1,779.26250	1.77926	1,781.55080	1.78155	1,779.263	1,779.263	26.46	0.95	0.00	0	32,950.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.11	Call	15.32140	0.01532	17.33170	0.01733	15.321	15.321	26.91	0.04	0.00	0	7,150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.31	Call	11.69390	0.01169	13.02430	0.01302	11.694	11.694	27.74	0.03	0.00	0	11,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	2,300.20540	2.30021	2,300.80690	2.30081	2,300.205	2,300.205	28.66	0.98	0.00	0	725.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.55	Call	8.58720	0.00859	9.34970	0.00935	8.587	8.587	28.74	0.02	0.00	0	500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.69	Put	2,458.62830	2.45863	2,458.95280	2.45895	2,458.628	2,458.628	29.32	0.98	0.00	0	3,300.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.77	Call	6.56770	0.00657	6.98020	0.00698	6.568	6.568	29.65	0.02	0.00	0	16,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.91	Call	5.57880	0.00558	5.83020	0.00583	5.579	5.579	30.23	0.01	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.96	Call	5.27020	0.00527	5.47330	0.00547	5.270	5.270	30.44	0.01	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.00	Call	5.03840	0.00504	5.20590	0.00521	5.038	5.038	30.60	0.01	0.00	0	51,333.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.39	Call	4.21520	0.00422	4.25270	0.00425	4.215	4.215	33.17	0.01	0.00	0	2,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.50	Call	4.13100	0.00413	4.15160	0.00415	4.131	4.131	33.98	0.01	0.00	0	63,513.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.66	Call	4.03130	0.00403	4.02920	0.00403	4.031	4.031	35.17	0.01	0.00	0	15,100.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.69	Call	4.01530	0.00402	4.00920	0.00401	4.015	4.015	35.39	0.01	0.00	0	1,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.00	Call	3.89220	0.00389	3.84790	0.00385	3.892	3.892	37.69	0.01	0.00	0	1,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.06	Call	3.87630	0.00388	3.82530	0.00383	3.876	3.876	38.13	0.01	0.00	0	1,400.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.10	Call	3.86710	0.00387	3.81150	0.00381	3.867	3.867	38.43	0.01	0.00	0	23,489.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.12	Call	3.86270	0.00386	3.80510	0.00381	3.863	3.863	38.58	0.01	0.00	0	4,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.89	Call	2.26560	0.00227	2.19880	0.00220	2.266	2.266	41.77	0.00	0.00	0	17,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.98	Call	1.96710	0.00197	1.90750	0.00191	1.967	1.967	41.77	0.00	0.00	0	10,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	19.00	Call	1.90600	0.00191	1.84800	0.00185	1.906	1.906	41.77	0.00	0.00	0	2,310.00
\$ / R	On	19/12/2016	Foreign Exchange Future	19.15	Call	1.50210	0.00150	1.45440	0.00145	1.502	1.502	41.77	0.00	0.00	0	26,053.00
\$ / R	On	19/12/2016	Foreign Exchange Future	19.25	Call	1.27960	0.00128	1.23790	0.00124	1.280	1.280	41.77	0.00	0.00	0	10,303.00
\$ / R	On	19/12/2016	Foreign Exchange Future	19.75	Call	0.56390	0.00056	0.54300	0.00054	0.564	0.564	41.77	0.00	0.00	0	150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	19.81	Call	0.51010	0.00051	0.49090	0.00049	0.510	0.510	41.77	0.00	0.00	0	250.00
\$ / R	On	19/12/2016	Foreign Exchange Future	19.95	Call	0.40300	0.00040	0.38730	0.00039	0.403	0.403	41.77	0.00	0.00	0	725.00

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	20.08	Call	0.32320	0.00032	0.31030	0.00031	0.323	41.77	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.28190	0.00028	0.27040	0.00027	0.282	41.77	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.22160	0.00022	0.21220	0.00021	0.222	41.77	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.19970	0.00020	0.19120	0.00019	0.200	41.77	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.07720	0.00008	0.07350	0.00007	0.077	41.77	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.04180	0.00004	0.03960	0.00004	0.042	41.77	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.03750	0.00004	0.03550	0.00004	0.038	41.77	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.24420	14.24420	14.24430	14.24430		21.82	0.00	0.00	0	720.00
\$ / R	On 21/12/2016	Any day expiry	13.50	Put	69.41270	0.06941	70.33440	0.07033	69.413	20.92	0.16	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	306.49610	0.30650	309.77710	0.30978	306.496	21.96	0.49	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	110.15700	0.11016	114.29480	0.11429	110.157	23.92	0.22	0.00	0	20,000.00
\$ / R	On 29/12/2016	Any day expiry			14.26650	14.26650	14.26650	14.26650		21.18	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.28390	14.28390	14.28400	14.28400		20.80	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			14.30420	14.30420	14.30450	14.30450		20.47	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			14.31000	14.31000	14.31040	14.31040		20.45	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	257.80860	0.25781	254.97860	0.25498	257.809	20.01	0.35	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	55.22980	0.05523	52.00780	0.05201	55.230	24.59	0.09	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			14.32160	14.32160	14.32210	14.32210		20.19	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			14.32450	14.32450	14.32500	14.32500		20.18	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	464.93480	0.46493	462.79040	0.46279	464.935	20.16	0.53	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			14.33030	14.33030	14.33080	14.33080		20.26	0.00	0.00	0	169.00
\$ / R	On 23/01/2017	Any day expiry			14.33900	14.33900	14.33960	14.33960		20.08	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.34480	14.34480	14.34550	14.34550		20.08	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	346.06600	0.34607	342.78490	0.34278	346.066	19.76	0.40	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	106.49300	0.10649	105.52070	0.10552	106.493	23.50	0.15	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.35060	14.35060	14.35130	14.35130		20.08	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	229.00150	0.22900	225.79180	0.22579	229.002	19.38	0.30	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	452.37020	0.45237	450.56530	0.45057	452.370	20.21	0.50	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.36200	14.36200	14.36290	14.36290		19.96	0.00	0.00	0	3,189.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	381.45640	0.38146	379.48200	0.37948	381.456	19.71	0.41	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	258.61670	0.25862	258.68020	0.25868	258.617	21.50	0.32	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			14.40890	14.40890	14.41010	14.41010		19.93	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	501.43990	0.50144	503.91350	0.50391	501.440	19.82	0.46	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	336.29550	0.33630	339.85010	0.33985	336.296	21.17	0.36	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			14.43650	14.43650	14.43790	14.43790		19.86	0.00	9,018,125.00	625	2,730.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.47550	14.47550	14.47690	14.47690		19.91	0.00	46,640,061.00	3,222	173,680.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	31.99630	0.03200	35.66350	0.03566	31.996	19.53	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	50.94750	0.05095	54.56320	0.05456	50.948	19.20	0.07	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	103.51940	0.10352	105.54220	0.10554	103.519	18.67	0.13	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	149.32190	0.14932	151.51030	0.15151	149.322	18.70	0.18	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	210.34120	0.21034	213.14440	0.21314	210.341	18.80	0.23	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	1,045.71590	1.04572	1,050.41550	1.05042	1,045.716	18.89	0.72	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	430.45330	0.43045	434.41090	0.43441	430.453	19.35	0.38	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	704.30240	0.70430	709.83950	0.70984	704.302	19.63	0.57	0.00	0	200.00

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	14.30	Put	528.80240	0.52880	532.93950	0.53294	528.802	19.63	0.43	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	582.06130	0.58206	586.25910	0.58626	582.061	19.77	0.46	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	639.60700	0.63961	645.22570	0.64523	639.607	19.82	0.53	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	604.10700	0.60411	608.32570	0.60833	604.107	19.82	0.47	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	613.45260	0.61345	619.09510	0.61910	613.453	19.91	0.52	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	728.46020	0.72846	732.63380	0.73263	728.460	20.18	0.52	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	435.60490	0.43560	440.88200	0.44088	435.605	20.81	0.40	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,126.16770	1.12617	1,129.77620	1.12978	1,126.168	21.23	0.65	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,224.65970	1.22466	1,228.05510	1.22806	1,224.660	21.48	0.67	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	313.59390	0.31359	318.17850	0.31818	313.594	21.71	0.31	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,494.92360	1.49492	1,497.72050	1.49772	1,494.924	22.13	0.73	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,527.78200	1.52778	1,530.50760	1.53051	1,527.782	22.21	0.74	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	252.94750	0.25295	256.97050	0.25697	252.948	22.32	0.25	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	190.03480	0.19003	193.15500	0.19316	190.035	23.05	0.20	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	156.96460	0.15696	159.48390	0.15948	156.965	23.50	0.17	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,407.14890	2.40715	2,407.80240	2.40780	2,407.149	23.90	0.85	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	112.40180	0.11240	114.04600	0.11405	112.402	24.30	0.13	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	91.91910	0.09192	93.13490	0.09313	91.919	24.80	0.10	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	54.19800	0.05420	48.33950	0.04834	54.198	27.44	0.06	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	53.97710	0.05398	48.07630	0.04808	53.977	27.47	0.06	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	40.73170	0.04073	34.00350	0.03400	40.732	28.46	0.05	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	29.74790	0.02975	24.40340	0.02440	29.748	28.46	0.04	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	4.94360	0.00494	3.65490	0.00365	4.944	28.46	0.01	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.52570	14.52570	14.52700	14.52700		19.98	0.00	0.00	0	1,342.00
\$ / R	On 11/04/2017	Any day expiry			14.55640	14.55640	14.55760	14.55760		19.92	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.55920	14.55920	14.56030	14.56030		19.91	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	407.78890	0.40779	412.05540	0.41206	407.789	19.14	0.34	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	168.00180	0.16800	170.89560	0.17090	168.002	23.78	0.16	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.56190	14.56190	14.56310	14.56310		19.92	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.58430	14.58430	14.58540	14.58540		19.95	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.59540	14.59540	14.59650	14.59650		19.91	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	362.53000	0.36253	366.76390	0.36676	362.530	18.91	0.30	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	488.30180	0.48830	493.01800	0.49302	488.302	19.26	0.37	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	573.17750	0.57318	579.30780	0.57931	573.178	20.61	0.43	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	234.55880	0.23456	238.49130	0.23849	234.559	23.09	0.21	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.74880	14.74880	14.74990	14.74990		19.93	0.00	323,205,203.20	21,914	180,304.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	429.62090	0.42962	434.30700	0.43431	429.621	18.87	0.30	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	444.66950	0.44467	449.42290	0.44942	444.669	18.89	0.31	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	545.00410	0.54500	550.10470	0.55010	545.004	19.11	0.35	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	577.66750	0.57767	582.84570	0.58285	577.668	19.19	0.37	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	601.62700	0.60163	606.85620	0.60686	601.627	19.26	0.37	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	651.10390	0.65110	656.42510	0.65643	651.104	19.39	0.39	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	988.66740	0.98867	995.21570	0.99522	988.667	19.61	0.58	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	964.88600	0.96489	970.44500	0.97044	964.886	20.11	0.50	0.00	0	1,297.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	648.56540		0.64857		655.00920	0.65501	648.565	20.80	0.42	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,370.14110		1.37014	1,375.41940	1.37542	1,370.141	20.93	0.59	0.59	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	544.81710		0.54482	550.93110	0.55093	544.817	21.34	0.37	0.37	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,576.01710		1.57602	1,581.03110	1.58103	1,576.017	21.34	0.63	0.63	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	527.84290		0.52784	533.88610	0.53389	527.843	21.44	0.36	0.36	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	525.46740		0.52547	531.50330	0.53150	525.467	21.46	0.36	0.36	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	493.41990		0.49342	499.30430	0.49930	493.420	21.66	0.34	0.34	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	471.86860		0.47187	477.64490	0.47764	471.869	21.81	0.33	0.33	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	439.48470		0.43948	445.07590	0.44508	439.485	22.04	0.31	0.31	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	354.37510		0.35438	359.31520	0.35932	354.375	22.62	0.26	0.26	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	199.15800		0.19916	202.06510	0.20207	199.158	24.65	0.15	0.15	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	171.03500		0.17104	173.21260	0.17321	171.035	25.60	0.13	0.13	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	111.75580		0.11176	113.03270	0.11303	111.756	26.63	0.09	0.09	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.81290		14.81290	14.81430	14.81430		19.94	0.00	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	495.91250		0.49591	500.67420	0.50067	495.913	18.93	0.32	0.32	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	251.71960		0.25172	254.97170	0.25497	251.720	24.11	0.18	0.18	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.83800		14.83800	14.83950	14.83950		19.99	0.00	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.00330		15.00330	15.00480	15.00480		19.93	0.00	0.00	0.00	0	4,400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	170.74830		0.17075	173.19780	0.17320	170.748	17.49	0.13	0.13	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	228.42440		0.22842	231.44290	0.23144	228.424	17.82	0.17	0.17	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	344.39320		0.34439	348.36540	0.34837	344.393	18.35	0.22	0.22	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	463.22160		0.46322	467.81630	0.46782	463.222	18.65	0.27	0.27	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	466.85140		0.46685	471.46230	0.47146	466.851	18.65	0.27	0.27	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	652.52840		0.65253	657.73750	0.65774	652.528	18.96	0.34	0.34	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	699.82050		0.69982	705.05610	0.70506	699.821	19.07	0.36	0.36	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	775.42360		0.77542	780.62330	0.78062	775.424	19.26	0.38	0.38	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	646.28540		0.64629	651.37380	0.65137	646.285	21.63	0.36	0.36	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	561.17990		0.56118	565.77530	0.56578	561.180	22.10	0.32	0.32	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	523.28360		0.52328	527.63330	0.52763	523.284	22.33	0.30	0.30	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	517.86280		0.51786	522.17210	0.52217	517.863	22.36	0.30	0.30	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	374.11140		0.37411	377.29750	0.37730	374.111	23.46	0.23	0.23	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			15.10230		15.10230	15.10300	15.10300		19.97	0.00	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.26120		15.26120	15.26060	15.26060		20.15	0.00	0.00	0.00	0	670.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	372.28450		0.37228	377.84850	0.37785	372.284	18.18	0.21	0.21	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	610.54730		0.61055	615.97240	0.61597	610.547	18.84	0.29	0.29	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	647.97040		0.64797	653.45270	0.65345	647.970	18.91	0.31	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	673.61500		0.67362	0.00000	0.00000	673.615	18.96	0.31	0.31	76,495,926.40	16,000	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	686.64620		0.68665	0.00000	0.00000	686.646	18.98	0.32	0.32	77,610,316.80	16,000	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	834.21580		0.83422	839.90280	0.83990	834.216	19.25	0.36	0.36	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	849.53250		0.84953	855.19200	0.85519	849.533	19.28	0.36	0.36	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	855.03610		0.85504	857.98090	0.85798	855.036	21.55	0.40	0.40	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	790.90660		0.79091	793.56190	0.79356	790.907	21.86	0.37	0.37	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	723.61380		0.72361	725.92930	0.72593	723.614	22.19	0.35	0.35	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	715.45250		0.71545	0.00000	0.00000	715.453	22.23	0.34	0.34	83,999,348.48	16,000	16,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	709.40790	0.70941	0.00000	0.00000	709.408	22.26	0.34	83,540,916.48	16,000	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	701.44530	0.70145	703.64060	0.70364	701.445	22.31	0.34	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	560.62820	0.56063	561.97180	0.56197	560.628	23.19	0.28	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.52170	15.52170	15.51790	15.51790		20.65	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.78210	15.78210	15.77510	15.77510		21.03	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	585.54700	0.58555	584.30160	0.58430	585.547	19.23	0.23	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.23860	14.23860	14.23880	14.23880		21.81	0.00	598,021.20	42	461.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.47550	14.47550	14.47690	14.47690		19.91	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.74880	14.74880	14.74990	14.74990		19.93	0.00	0.00	0	55.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			15.00330	15.00330	15.00480	15.00480		19.93	0.00	0.00	0	0.00
£ / R	On 02/12/2016	Any day expiry			17.64800	17.64800	17.70460	17.70460		24.41	0.00	0.00	0	35.00
£ / R	On 15/12/2016	Any day expiry			17.69510	17.69510	17.75150	17.75150		21.70	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.70970	17.70970	17.76630	17.76630		21.15	0.00	1,558,453.60	88	44,461.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	10.86200	0.01086	9.95640	0.00996	10.862	22.35	0.03	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	1,014.05590	1.01406	1,064.15770	1.06416	1,014.056	20.07	0.86	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	64.35590	0.06436	57.85770	0.05786	64.356	20.07	0.14	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	144.77220	0.14477	129.69110	0.12969	144.772	20.40	0.25	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	609.69330	0.60969	647.53470	0.64753	609.693	20.62	0.68	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	199.99330	0.19999	181.23470	0.18123	199.993	20.62	0.32	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	435.37590	0.43538	404.30160	0.40430	435.376	21.40	0.53	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	271.09540	0.27110	292.51640	0.29252	271.095	21.88	0.40	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	561.39540	0.56140	526.21640	0.52622	561.395	21.88	0.60	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	40.35720	0.04036	45.13450	0.04513	40.357	24.73	0.08	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,704.45790	3.70446	3,648.16560	3.64817	3,704.458	30.81	0.99	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.53310	0.00053	0.65910	0.00066	0.533	40.36	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			17.89050	17.89050	17.94840	17.94840		20.10	0.00	0.00	0	12.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.04790	18.04790	18.10730	18.10730		19.90	0.00	0.00	0	9,144.00
£ / R	On 31/03/2017	Any day expiry			18.11780	18.11780	18.17760	18.17760		19.76	0.00	0.00	0	2.00
£ / R	On 25/04/2017	Any day expiry			18.21760	18.21760	18.27700	18.27700		19.55	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.43170	18.43170	18.49200	18.49200		19.24	0.00	324,766,554.00	17,620	30,240.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.79300	18.79300	18.85470	18.85470		18.82	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.16510	19.16510	19.22310	19.22310		18.60	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.12613	0.12613	0.12590	0.12590		28.89	0.00	0.00	0	11,155.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12883	0.12883	0.12862	0.12862		23.55	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13193	0.13193	0.13170	0.13170		22.85	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.13487	0.13487	0.13463	0.13463		23.05	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry			15.05250	15.05250	15.00240	15.00240		14.04	0.00	511,785.00	34	0.00
€ / R	On 28/11/2016	Any day expiry			15.05630	15.05630	15.00240	15.00240		14.91	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.12040	15.12040	15.06320	15.06320		19.46	0.00	604,816.00	40	51,248.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	24.18500	0.02418	30.49870	0.03050	24.185	22.16	0.07	0.00	0	450.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,792.38310		1.79238		1,853.26570	1.85327	1,792.383	23.69	0.96	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.09720		0.00010		0.06730	0.00007	0.097	40.88	0.00	0.00	0	2,961.00
€ / R	On 31/01/2017	Any day expiry			15.10510		15.10510		15.04880	15.04880		18.41	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			15.37980		15.37980		15.32330	15.32330		18.78	0.00	0.00	0	2,000.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.44240		15.44240		15.38580	15.38580		18.73	0.00	386,060.00	25	29,887.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	177.55870		0.17756		195.58960	0.19559	177.559	17.92	0.20	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	968.19200		0.96819		938.17070	0.93817	968.192	18.06	0.68	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	425.68680		0.42569		411.33480	0.41133	425.687	19.58	0.39	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	188.11630		0.18812		180.90970	0.18091	188.116	21.48	0.20	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.81180		15.81180		15.75360	15.75360		18.73	0.00	0.00	0	77,442.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.16320		16.16320		16.10400	16.10400		18.81	0.00	0.00	0	19.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.51720		16.51720		16.45400	16.45400		19.05	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.61376		100.61376		100.34363	100.34363			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			97.80745		97.80745		97.53978	97.53978			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			96.67719		96.67719		96.41753	96.41753			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			98.82395		98.82395		98.57613	98.57613			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			102.50311		102.50311		102.26480	102.26480			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			100.00768		100.00768		100.00702	100.00702			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.64423		99.64423		99.64177	99.64177			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.71716		99.71716		99.71075	99.71075			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.04239		100.04239		100.03718	100.03718			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.06518		100.06518		100.05977	100.05977			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.41377		99.41377		99.39649	99.39649			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.14515		99.14515		99.11976	99.11976			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.28012		99.28012		99.24469	99.24469			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.85000		99.85000		99.81000	99.81000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.98774		98.98774		98.88794	98.88794			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.43381		98.43381		98.32689	98.32689			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.85259		97.85259		97.73955	97.73955			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			98.24070		98.24070		98.12282	98.12282			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			100.56505		100.56505		100.44614	100.44614			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future			508.51100		508.51100		509.45400	509.45400			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future			518.40900		518.40900		519.37000	519.37000			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			528.82300		528.82300		529.81000	529.81000			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future			585.21300		585.21300		586.80300	586.80300			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future			596.60400		596.60400		598.22400	598.22400			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future			608.58900		608.58900		610.24900	610.24900			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
ALBI	On 02/02/2017	Index Future		530.43800	530.43800		532.11200	532.11200			0.00	0.00	0	751.00
ALBI	On 04/05/2017	Index Future		540.76200	540.76200		542.46900	542.46900			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		551.62600	551.62600		553.37300	553.37300			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.59130	10.59130		10.54240	10.54240		15.96	0.00	0.00	0	11,305.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.74530	10.74530		10.69690	10.69690		14.73	0.00	0.00	0	10,610.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.92540	10.92540		10.87550	10.87550		14.88	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.09450	11.09450		11.04360	11.04360		15.37	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.26700	11.26700		11.21370	11.21370		15.76	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.55040	10.55040		10.55230	10.55230		17.66	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.73790	10.73790		10.74070	10.74070		16.55	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.95330	10.95330		10.95570	10.95570		16.47	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		11.15550	11.15550		11.15800	11.15800		16.45	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		318.15690	318.15690		322.88270	322.88270			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		14.08310	14.08310		14.03310	14.03310		19.95	0.00	0.00	0	1,945.00
CHF / R	On 13/03/2017	Foreign Exchange Future		14.40210	14.40210		14.35240	14.35240		19.26	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		14.76920	14.76920		14.71800	14.71800		19.58	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		15.11780	15.11780		15.06630	15.06630		19.90	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.04660	2.04660		2.04630	2.04630		19.29	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.06520	2.06520		2.06660	2.06660		17.67	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.09040	2.09040		2.09240	2.09240		17.93	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		2.11480	2.11480		2.11660	2.11660		18.47	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.04210	2.04210		2.04210	2.04210		17.46	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.04080	2.04080		2.03370	2.03370		18.39	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.08410	2.08410		2.07710	2.07710		17.19	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.13510	2.13510		2.12770	2.12770		17.65	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

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
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	10.75115	78.06508		10.70590	78.34582				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.83704	75.79067		10.79028	76.07679				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.91650	77.31384		10.86803	77.60656				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 02/02/2017	Bond Future	10.86680	82.15592		10.82152	82.47682				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.95196	79.49243		10.90516	79.81944				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	11.02972	81.09022		10.98124	81.42478				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	528.31000	528.31000		529.98200	529.98200				0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI	538.59300	538.59300		540.29700	540.29700				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	549.41300	549.41300		551.15700	551.15700				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.83600	1.83600		1.83590	1.83590			21.16	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.86800	1.86800		1.86800	1.86800			19.83	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.90360	1.90360		1.90360	1.90360			19.35	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.93640	1.93640		1.93650	1.93650			19.56	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	128.75176	128.75176		128.77616	128.77616				0.00	0.00	0	3,278.00
I2025	On 04/05/2017	Bond Future	131.26573	131.26573		131.29050	131.29050				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	132.57811	132.57811		132.60486	132.60486				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	107.30071	107.30071		107.76693	107.76693				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	108.35662	108.35662		108.83174	108.83174				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	110.53989	110.53989		111.02594	111.02594				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	133.49333	133.49333		133.97205	133.97205				0.00	6,007,199.85	45	22,790.00
I2038	On 04/05/2017	Bond Future	136.10000	136.10000		136.58769	136.58769				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	137.34317	137.34317		137.84231	137.84231				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	132.58677	132.58677		133.73379	133.73379				0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	133.64766	133.64766		134.81694	134.81694				0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	136.34041	136.34041		137.53483	137.53483				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 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	141.99616		141.99616		142.02272	142.02272			0.00	0.00	0	24,822.00
I2050	On 04/05/2017	Bond Future	144.76845		144.76845		144.79556	144.79556			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	146.02390		146.02390		146.05287	146.05287			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	250.64800		250.64800		251.14200	251.14200			0.00	0.00	0	1,070.00
IGOV	On 04/05/2017	Index Future	255.54200		255.54200		256.04500	256.04500			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	260.69000		260.69000		261.20700	261.20700			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	679.66100		679.66100		680.77600	680.77600			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	692.86600		692.86600		694.00400	694.00400			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	706.50500		706.50500		707.66500	707.66500			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	0.13920		0.13920		0.13930	0.13930			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13940		0.13940		0.13910	0.13910			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13950		0.13950		0.13920	0.13920			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13950		0.13950		0.13880	0.13880			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.02920		10.02920		9.95200	9.95200		17.30	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.16900		10.16900		10.09140	10.09140		16.12	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	10.33080		10.33080		10.25090	10.25090		16.35	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	10.48120		10.48120		10.40010	10.40010		16.80	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.31310		1.31310		1.30880	1.30880			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.33190		1.33190		1.32770	1.32770			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.34710		1.34710		1.34270	1.34270			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.36070		1.36070		1.35610	1.35610			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future	1.24380		1.24380		1.24770	1.24770			0.00	0.00	0	2,118.00

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
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24680		1.24680		1.25080	1.25080			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24970		1.24970		1.25370	1.25370			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25260		1.25260		1.25660	1.25660			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.06190		1.06190		1.05790	1.05790			0.00	0.00	0	52.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06680		1.06680		1.06280	1.06280			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07210		1.07210		1.06800	1.06800			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07730		1.07730		1.07330	1.07330			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			9.10764		110.30165		9.06173	110.61469		9.31	0.00	605,666,360.15	5,491	118,760.00
R186	On 02/02/2017	Bond Future	8.00	Call	69.05000		0.06905		85.73000	0.08573	69.050	9.00	0.04	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	273.63000		0.27363		323.16000	0.32316	273.630	9.12	0.13	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	331.92000		0.33192		389.18000	0.38918	331.920	9.14	0.15	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	549.56000		0.54956		632.17000	0.63217	549.560	9.19	0.22	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	580.82000		0.58082		666.71000	0.66671	580.820	9.20	0.23	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,721.61000		2.72161		2,539.46000	2.53946	2,721.610	9.27	0.63	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,589.68000		2.58968		2,413.24000	2.41324	2,589.680	9.28	0.62	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	2,378.78000		2.37878		2,211.93000	2.21193	2,378.780	9.30	0.59	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	2,103.47000		2.10347		1,950.09000	1.95009	2,103.470	9.32	0.55	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,819.14000		1.81914		1,681.00000	1.68100	1,819.140	9.37	0.50	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	994.15000		0.99415		907.79000	0.90779	994.150	9.54	0.32	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	795.76000		0.79576		723.90000	0.72390	795.760	9.60	0.27	0.00	0	13,550.00
R186	On 04/05/2017	Bond Future			9.15803		112.44882		9.11024	112.76778		9.09	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.19968		109.40298		9.14969	109.72968		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			297.30534		297.30534		298.69951	298.69951			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			303.11025		303.11025		304.53127	304.53127			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			302.31830		302.31830		303.77136	303.77136			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			247.17782		247.17782		247.22387	247.22387			0.00	0.00	0	36,619.00
R202	On 04/05/2017	Bond Future			252.00396		252.00396		252.05033	252.05033			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			253.41692		253.41692		253.46713	253.46713			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
R203	On 02/02/2017	Bond Future			8.82309		98.46321		8.77154	98.69419		6.64	0.00	0.00	0	16,460.00
R203	On 04/05/2017	Bond Future			8.87156		96.44707		8.81726	96.68239		6.65	0.00	0.00	0	0.00
R203	On 03/08/2017	Bond Future			8.90851		98.38513		8.85089	98.62631		6.33	0.00	0.00	0	0.00
R203	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R203	On 02/02/2017	Bond Future		7.87853	103.50524		7.82481	103.53626		0.62	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future		7.75672	101.34667		7.66651	101.37812		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		9.50330	89.07244		9.46276	89.34837			0.00	0.00	0	30,695.00
R2030	On 04/05/2017	Bond Future		9.55829	90.80660		9.51639	91.08771			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.60783	88.62421		9.56430	88.91204			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.63017	92.04429		9.58460	92.37580		12.72	0.00	0.00	0	18,016.00
R2032	On 04/05/2017	Bond Future		9.68387	89.67668		9.63683	90.01452		13.05	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.73056	91.47890		9.68185	91.82458		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		9.77261	96.36660		9.72709	96.72807			0.00	0.00	0	5,957.00
R2035	On 04/05/2017	Bond Future		9.82592	93.73873		9.77900	94.10710			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.87309	95.62250		9.82457	95.99930			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		9.81878	88.70794		9.77325	89.06856		14.85	0.00	88,707.94	1	45,471.00
R2037	On 04/05/2017	Bond Future		9.87444	90.43505		9.82754	90.80250		14.59	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.92553	87.99479		9.87703	88.37070		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		8.05628	100.94382		8.00637	101.02889		1.94	0.00	0.00	0	30,194.00
R204	On 04/05/2017	Bond Future		8.08854	102.90878		8.03043	102.99537		1.77	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		8.07827	100.93436		8.00800	101.02385		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		9.85842	92.41637		9.81802	92.75901		15.50	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.91361	94.21563		9.87201	94.56474		15.23	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.96434	91.60090		9.92133	91.95813		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		9.85671	89.77466		9.81120	90.16524		16.20	0.00	0.00	0	20,651.00
R2044	On 04/05/2017	Bond Future		9.90963	91.52253		9.86279	91.92059		15.92	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.95818	88.97888		9.90981	89.38603		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		9.83807	93.35700		9.79257	93.75668		16.01	0.00	233,392,500.00	2,500	67,816.00

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
R2048	On 04/05/2017	Bond Future			9.88627		90.73401		9.83948	91.14131		16.50	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.92889		92.55741		9.88064	92.97393		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			8.34031		97.66370		8.28694	97.79800		3.17	0.00	0.00	0	85,734.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,530.05000		1.53005		1,647.61000	1.64761	1,530.050	3.29	0.85	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.39434		99.56495		8.33550	99.70170		3.00	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.42703		97.92139		8.36096	98.06203		2.89	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	705.12000		0.70512		767.60000	0.76760	705.120	2.88	0.42	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			8.53600		96.27214		8.48372	96.44492		4.55	0.00	0.00	0	33,544.00
R208	On 04/05/2017	Bond Future			8.58450		94.74302		8.52839	94.91901		4.50	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.61717		96.64693		8.55632	96.82755		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			9.71577		72.34760		9.67028	72.64904		14.75	0.00	0.00	0	62,144.00
R209	On 04/05/2017	Bond Future			9.76424		70.60486		9.71745	70.91211		15.21	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.80642		72.02378		9.75818	72.33800		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			188.37887		188.37887		188.41403	188.41403			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			189.74079		189.74079		189.77625	189.77625			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			193.56395		193.56395		193.60236	193.60236			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			147.41030		147.41030		147.15336	147.15336			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			150.28866		150.28866		150.02646	150.02646			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			151.28656		151.28656		151.02079	151.02079			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

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
R213	On 02/02/2017	Bond Future	9.52917		83.71504		9.48359	84.01616		12.46	0.00	0.00	0	50,566.00
R213	On 04/05/2017	Bond Future	9.57774		81.79242		9.53074	82.09924		12.80	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.61971		83.43596		9.57105	83.74996		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
R214	On 02/02/2017	Bond Future	9.78668		72.65316		9.74120	72.96719		15.48	0.00	16,056,348.36	221	34,937.00
R214	On 04/05/2017	Bond Future	9.83317		70.76892		9.78645	71.08889		15.96	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.87406		72.19105		9.82592	72.51829		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	23,777.23000	23,777.23000		23,743.17000	23,743.17000				0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	24,185.16000	24,185.16000		24,157.46000	24,157.46000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.96760	9.96760		9.94450	9.94450			16.90	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.13340	10.13340		10.10940	10.10940			15.77	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	10.32420	10.32420		10.29900	10.29900			15.92	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.10440	4.10440		4.12660	4.12660			17.68	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.08580	4.08580		4.10570	4.10570			16.31	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	4.05900	4.05900		4.07870	4.07870			16.33	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.42710	1.42710		1.43260	1.43260				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.38180	1.38180		1.38770	1.38770				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.32590	1.32590		1.33490	1.33490				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.27430	1.27430		1.27880	1.27880				0.00	0.00	0	0.00
Total for Derivatives :												2,892,601,097.86	186,272	4,578,103.00
Grand Total:												2,892,601,097.86	186,272	4,578,103.00