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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 29/11/2016

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
<b>Derivatives</b>														
\$ / R	On 30/11/2016	Any day expiry		13.93260	13.93260		13.81310	13.81310		28.38	0.00	0.00	0	78.00
\$ / R	On 05/12/2016	Any day expiry		13.94060	13.94060		13.82360	13.82360		23.49	0.00	0.00	0	0.00
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	281.46190	0.28146	208.51850	0.20852	281.462	23.92	0.68	0.00	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry		13.94320	13.94320		13.82630	13.82630		22.89	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	207.92800	0.20793	286.32860	0.28633	207.928	23.07	0.54	0.00	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	52.02040	0.05202	38.14830	0.03815	52.020	24.32	0.20	0.00	0	7,000.00
\$ / R	On 09/12/2016	Any day expiry		13.95130	13.95130		13.83440	13.83440		22.32	0.00	0.00	0	0.00
\$ / R	On 09/12/2016	Any day expiry	14.11	Put	301.54550	0.30155	385.43450	0.38543	301.545	22.98	0.61	0.00	0	30,000.00
\$ / R	On 12/12/2016	Any day expiry		13.95990	13.95990		13.84250	13.84250		21.21	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	828.03180	0.82803	938.47620	0.93848	828.032	24.50	0.88	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry		13.96270	13.96270		13.84520	13.84520		21.19	0.00	0.00	0	275.00
\$ / R	On 14/12/2016	Any day expiry		13.96560	13.96560		13.84800	13.84800		21.15	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry		13.96840	13.96840		13.85070	13.85070		23.03	0.00	0.00	0	1,777.00
\$ / R	On 19/12/2016	Foreign Exchange Future		13.97990	13.97990		13.86160	13.86160		22.04	0.00	1,417,450,020.80	101,392	396,118.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	1.60220	0.00160	2.07270	0.00207	1.602	28.69	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	8.44680	0.00845	11.95750	0.01196	8.447	23.72	0.03	0.00	0	2,800.00

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	12.75	Put	13.24810	0.01325	17.97020	0.01797	13.248	23.15	0.04	0.00	0	25,850.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	26.03780	0.02604	33.46910	0.03347	26.038	22.26	0.08	8,313,598.52	7,700	166,585.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	45.76210	0.04576	60.03260	0.06003	45.762	21.47	0.13	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	704.66810	0.70467	607.07800	0.60708	704.668	21.45	0.83	0.00	0	2,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	64.76810	0.06477	85.47800	0.08548	64.768	21.45	0.17	0.00	0	7,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	66.68760	0.06669	87.90330	0.08790	66.688	21.46	0.17	0.00	0	4,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	76.92800	0.07693	100.77020	0.10077	76.928	21.51	0.19	0.00	0	3,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	95.65540	0.09566	124.02560	0.12403	95.655	21.58	0.23	0.00	0	9,347.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	100.80980	0.10081	130.37020	0.13037	100.810	21.60	0.24	0.00	0	55,386.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	443.45520	0.44346	367.63960	0.36764	443.455	21.80	0.66	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	163.55520	0.16356	206.03960	0.20604	163.555	21.80	0.34	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	182.58290	0.18258	228.50760	0.22851	182.583	21.84	0.36	0.00	0	12,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	190.58110	0.19058	237.89750	0.23790	190.581	21.86	0.37	0.00	0	19,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.85	Put	224.80690	0.22481	277.73450	0.27773	224.807	21.94	0.42	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.90	Put	248.02070	0.24802	305.68990	0.30569	248.021	21.99	0.45	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	280.13410	0.28013	227.28530	0.22729	280.134	22.21	0.50	0.00	0	23,025.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	300.23410	0.30023	365.68530	0.36569	300.234	22.21	0.50	0.00	0	88,710.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	259.09850	0.25910	209.23330	0.20923	259.098	22.38	0.47	0.00	0	300.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	247.11490	0.24711	198.99470	0.19899	247.115	22.48	0.46	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	243.22510	0.24323	195.67830	0.19568	243.225	22.51	0.45	0.00	0	1,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	359.48680	0.35949	430.81060	0.43081	359.487	22.55	0.55	0.00	0	2,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	371.96300	0.37196	444.41350	0.44441	371.963	22.61	0.56	0.00	0	800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.14	Put	384.64050	0.38464	458.20210	0.45820	384.641	22.68	0.57	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.15	Put	391.05360	0.39105	465.16390	0.46516	391.054	22.72	0.58	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	210.48560	0.21049	167.91750	0.16792	210.486	22.82	0.41	0.00	0	4,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	203.74660	0.20375	162.23700	0.16224	203.747	22.89	0.40	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	423.84660	0.42385	500.63700	0.50064	423.847	22.89	0.60	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	187.71240	0.18771	148.77260	0.14877	187.712	23.06	0.37	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	457.81240	0.45781	537.17260	0.53717	457.812	23.06	0.63	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	492.89630	0.49290	574.71320	0.57471	492.896	23.23	0.65	0.00	0	3,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	161.62960	0.16163	127.03100	0.12703	161.630	23.36	0.33	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	146.09290	0.14609	114.18180	0.11418	146.093	23.57	0.31	0.00	0	26,120.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	604.29460	0.60429	692.79640	0.69280	604.295	23.74	0.71	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	123.19070	0.12319	95.39230	0.09539	123.191	23.91	0.27	0.00	0	1,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	643.29070	0.64329	733.79230	0.73379	643.291	23.91	0.73	0.00	0	32,849.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	651.19240	0.65119	742.08040	0.74208	651.192	23.94	0.74	0.00	0	1,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	103.64880	0.10365	78.71650	0.07872	103.649	24.25	0.23	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	748.47890	0.74848	842.42550	0.84243	748.479	24.35	0.78	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	773.41760	0.77342	867.97940	0.86798	773.418	24.44	0.79	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	88.40700	0.08841	65.36840	0.06537	88.407	24.53	0.20	0.00	0	7,150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	806.92450	0.80692	902.41440	0.90241	806.924	24.56	0.80	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	892.48790	0.89249	990.18110	0.99018	892.488	24.85	0.83	0.00	0	56,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	69.78550	0.06979	49.59920	0.04960	69.786	24.91	0.17	0.00	0	8,756.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	64.84360	0.06484	45.48120	0.04548	64.844	25.02	0.16	0.00	0	800.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	50.04160	0.05004	33.37480	0.03337	50.042	25.43	0.12	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,070.14160	1.07014	1,171.77480	1.17177	1,070.142	25.43	0.88	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	41.52060	0.04152	26.60740	0.02661	41.521	25.72	0.11	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,254.51780	1.25452	1,359.52070	1.35952	1,254.518	26.01	0.91	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,263.87670	1.26388	1,369.03390	1.36903	1,263.877	26.04	0.91	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	23.73560	0.02374	14.84280	0.01484	23.736	26.62	0.06	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,443.83560	1.44384	1,553.24280	1.55324	1,443.836	26.62	0.94	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	20.59710	0.02060	13.14260	0.01314	20.597	26.90	0.06	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,539.98220	1.53998	1,651.15460	1.65115	1,539.982	26.97	0.95	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,607.67610	1.60768	1,719.89980	1.71990	1,607.676	27.22	0.95	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,714.60120	1.71460	1,828.21530	1.82822	1,714.601	27.61	0.96	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,831.88250	1.83188	1,946.70760	1.94671	1,831.883	28.03	0.97	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	10.81430	0.01081	7.76420	0.00776	10.814	28.20	0.03	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	8.38510	0.00839	6.37910	0.00638	8.385	28.73	0.02	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,028.48510	2.02849	2,144.77910	2.14478	2,028.485	28.73	0.98	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	6.97810	0.00698	5.55640	0.00556	6.978	29.12	0.02	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	5.03120	0.00503	4.37880	0.00438	5.031	29.82	0.01	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,553.64890	2.55365	2,671.83230	2.67183	2,553.649	30.60	0.99	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	3.44010	0.00344	3.36030	0.00336	3.440	30.67	0.01	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,712.87410	2.71287	2,831.55240	2.83155	2,712.874	31.16	0.99	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	2.52520	0.00253	3.12760	0.00313	2.525	31.54	0.01	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	2.46970	0.00247	3.09640	0.00310	2.470	32.71	0.01	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	2.45350	0.00245	3.08870	0.00309	2.453	33.13	0.01	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	2.44170	0.00244	3.08380	0.00308	2.442	33.46	0.01	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	2.37630	0.00238	3.08480	0.00308	2.376	36.72	0.01	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	2.37140	0.00237	3.09910	0.00310	2.371	37.64	0.01	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	2.37310	0.00237	3.12940	0.00313	2.373	38.98	0.01	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	2.37450	0.00237	3.13630	0.00314	2.374	39.23	0.01	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	2.40710	0.00241	3.22440	0.00322	2.407	41.82	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	2.41690	0.00242	2.92360	0.00292	2.417	42.33	0.01	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	2.42410	0.00242	2.73800	0.00274	2.424	42.66	0.01	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	2.42780	0.00243	2.64940	0.00265	2.428	42.83	0.01	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.65950	0.00066	0.71170	0.00071	0.660	43.08	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.55940	0.00056	0.61000	0.00061	0.559	43.08	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.53920	0.00054	0.58880	0.00059	0.539	43.08	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.40870	0.00041	0.45080	0.00045	0.409	43.08	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.33910	0.00034	0.37670	0.00038	0.339	43.08	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.13070	0.00013	0.15060	0.00015	0.131	43.08	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.11630	0.00012	0.13470	0.00013	0.116	43.08	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.08850	0.00009	0.10350	0.00010	0.088	43.08	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.06840	0.00007	0.08090	0.00008	0.068	43.08	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.05840	0.00006	0.06950	0.00007	0.058	43.08	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.04410	0.00004	0.05310	0.00005	0.044	43.08	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.03910	0.00004	0.04730	0.00005	0.039	43.08	0.00	0.00	0	368.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.01300	0.00001	0.01640	0.00002	0.013	43.08	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00640	0.00001	0.00830	0.00001	0.006	43.08	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00560	0.00001	0.00740	0.00001	0.006	43.08	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.98560	13.98560	13.86700	13.86700		22.07	0.00	0.00	0	720.00
\$ / R	On 21/12/2016	Any day expiry	13.50	Put	109.14420	0.10914	137.97180	0.13797	109.144	21.51	0.24	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	186.62400	0.18662	147.87090	0.14787	186.624	23.07	0.36	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	58.41730	0.05842	41.10870	0.04111	58.417	25.30	0.14	0.00	0	20,000.00
\$ / R	On 28/12/2016	Any day expiry			14.00550	14.00550	13.88600	13.88600		21.24	0.00	0.00	0	1,776.00
\$ / R	On 29/12/2016	Any day expiry			14.00840	14.00840	13.88880	13.88880		21.21	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.02540	14.02540	13.90540	13.90540		20.86	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			14.04450	14.04450	13.92490	13.92490		20.57	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			14.05000	14.05000	13.93050	13.93050		20.56	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	352.73320	0.35273	403.06640	0.40307	352.733	20.44	0.45	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	36.03600	0.03604	24.30010	0.02430	36.036	25.88	0.07	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			14.06100	14.06100	13.94160	13.94160		20.30	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			14.06370	14.06370	13.94440	13.94440		20.31	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	337.09210	0.33709	285.22500	0.28523	337.092	20.88	0.44	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			14.06920	14.06920	13.95000	13.95000		20.31	0.00	0.00	0	169.00
\$ / R	On 23/01/2017	Any day expiry			14.07740	14.07740	13.95840	13.95840		20.13	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.08290	14.08290	13.96390	13.96390		20.24	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	458.10370	0.45810	516.36170	0.51636	458.104	20.24	0.49	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	72.51970	0.07252	58.52870	0.05853	72.520	24.39	0.11	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.08840	14.08840	13.96950	13.96950		20.24	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	314.88170	0.31488	356.11220	0.35611	314.882	19.87	0.38	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	335.01220	0.33501	286.48960	0.28649	335.012	20.95	0.41	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.09930	14.09930	13.98060	13.98060		20.11	0.00	0.00	0	3,189.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	499.11930	0.49912	559.78410	0.55978	499.119	20.22	0.50	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	186.87280	0.18687	159.38800	0.15939	186.873	22.30	0.25	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			14.14440	14.14440	14.02530	14.02530		20.21	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	638.31000	0.63831	705.86100	0.70586	638.310	20.55	0.53	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	257.64220	0.25764	227.77490	0.22777	257.642	22.01	0.30	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			14.17080	14.17080	14.05160	14.05160		20.07	0.00	26,433,750.00	1,875	2,105.00
\$ / R	On 01/03/2017	Any day expiry			14.17610	14.17610	14.10300	14.10300		20.11	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.20880	14.20880	14.08930	14.08930		20.13	0.00	70,191,472.00	4,940	173,088.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	42.21830	0.04222	48.46080	0.04846	42.218	19.37	0.06	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	68.30060	0.06830	76.76390	0.07676	68.301	19.15	0.10	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	144.29830	0.14430	162.54930	0.16255	144.298	19.00	0.18	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	204.46660	0.20447	229.18150	0.22918	204.467	19.09	0.23	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	280.26210	0.28026	315.18710	0.31519	280.262	19.18	0.29	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	867.29350	0.86729	789.74780	0.78975	867.294	19.45	0.66	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	549.44900	0.54945	605.73730	0.60574	549.449	19.99	0.45	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	571.61250	0.57161	516.61320	0.51661	571.613	20.31	0.50	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	662.81250	0.66281	727.31320	0.72731	662.813	20.31	0.50	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	724.05120	0.72405	791.84080	0.79184	724.051	20.49	0.53	0.00	0	45,132.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	518.03660	0.51804	467.61660	0.46762	518.037	20.56	0.46	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	749.23660	0.74924	818.31660	0.81832	749.237	20.56	0.54	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	496.53560	0.49654	448.01110	0.44801	496.536	20.67	0.45	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	887.61070	0.88761	963.14330	0.96314	887.611	20.94	0.59	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	348.25730	0.34826	313.85050	0.31385	348.257	21.59	0.34	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,317.82470	1.31782	1,407.80650	1.40781	1,317.825	22.05	0.70	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,422.26090	1.42226	1,514.72480	1.51472	1,422.261	22.30	0.72	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	249.54160	0.24954	224.63030	0.22463	249.542	22.54	0.26	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,705.24660	1.70525	1,802.64490	1.80264	1,705.247	22.95	0.77	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,739.24600	1.73925	1,837.23900	1.83724	1,739.246	23.02	0.78	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	199.37160	0.19937	178.72780	0.17873	199.372	23.12	0.21	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	148.43890	0.14844	132.98200	0.13298	148.439	23.82	0.16	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	122.39860	0.12240	109.66540	0.10967	122.399	24.29	0.14	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,644.55620	2.64456	2,753.34460	2.75334	2,644.556	24.71	0.88	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	87.56270	0.08756	79.64070	0.07964	87.563	25.13	0.10	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	75.24930	0.07525	68.31170	0.06831	75.249	25.95	0.09	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	49.08810	0.04909	41.03230	0.04103	49.088	29.14	0.06	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	48.92920	0.04893	40.68840	0.04069	48.929	29.16	0.06	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	30.93190	0.03093	25.18500	0.02519	30.932	29.19	0.04	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	22.38950	0.02239	18.02730	0.01803	22.389	29.19	0.03	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	3.55890	0.00356	2.69340	0.00269	3.559	29.19	0.01	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.25790	14.25790	14.13780	14.13780		20.19	0.00	157,547.50	11	1,376.00
\$ / R	On 11/04/2017	Any day expiry			14.28790	14.28790	14.16750	14.16750		20.20	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.29060	14.29060	14.17020	14.17020		20.20	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	516.33800	0.51634	565.84730	0.56585	516.338	19.73	0.40	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	135.89760	0.13590	123.91400	0.12391	135.898	24.51	0.14	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.29340	14.29340	14.17290	14.17290		20.21	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.31520	14.31520	14.19440	14.19440		20.17	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.32610	14.32610	14.20520	14.20520		20.20	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	460.53380	0.46053	505.13610	0.50514	460.534	19.45	0.36	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	606.66760	0.60667	660.21950	0.66022	606.668	19.86	0.42	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	477.96730	0.47797	438.17810	0.43818	477.967	21.29	0.38	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	192.50420	0.19250	175.52860	0.17553	192.504	23.78	0.18	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.47640	14.47640	14.35360	14.35360		20.13	0.00	45,311,132.00	3,130	180,837.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	528.30830	0.52831	569.64520	0.56965	528.308	19.32	0.35	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	546.66620	0.54667	589.07000	0.58907	546.666	19.38	0.36	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	663.92700	0.66393	712.76420	0.71276	663.927	19.69	0.40	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	700.38010	0.70038	751.08280	0.75108	700.380	19.78	0.42	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	727.02120	0.72702	779.05980	0.77906	727.021	19.84	0.42	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	781.80420	0.78180	836.48350	0.83648	781.804	19.97	0.44	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	855.84400	0.85584	792.27990	0.79228	855.844	20.20	0.53	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,123.66340	1.12366	1,192.53630	1.19254	1,123.663	20.72	0.54	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	557.77760	0.55778	515.56180	0.51556	557.778	21.43	0.38	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,556.08370	1.55608	1,638.62690	1.63863	1,556.084	21.58	0.64	0.00	0	150.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	468.14550		0.46815		432.99790	0.43300	468.146	22.00	0.33	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,771.74550		1.77175	1,859.39790	1.85940	1,771.745		22.00	0.67	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	453.45160		0.45345	418.96930	0.41897	453.452		22.10	0.32	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	451.39470		0.45139	416.97980	0.41698	451.395		22.11	0.32	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	422.82890		0.42283	390.15190	0.39015	422.829		22.30	0.30	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	403.40260		0.40340	372.14750	0.37215	403.403		22.42	0.29	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	374.31180		0.37431	345.20840	0.34521	374.312		22.63	0.27	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	301.43680		0.30144	277.89410	0.27789	301.437		23.21	0.23	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	176.27490		0.17627	165.86340	0.16586	176.275		25.56	0.14	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	152.70050		0.15270	144.29940	0.14430	152.700		26.55	0.12	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	88.67950		0.08868	79.71910	0.07972	88.680		26.84	0.07	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.53960		14.53960	14.41570	14.41570			20.19	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	602.81740		0.60282	644.91590	0.64492	602.817		19.43	0.36	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	221.51920		0.22152	207.93530	0.20794	221.519		24.88	0.16	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.56430		14.56430	14.44000	14.44000			20.18	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.68430		14.68430	14.59730	14.59730			20.08	0.00	0.00	0	4,400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	236.55460		0.23655	242.08910	0.24209	236.555		18.16	0.17	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	306.86420		0.30686	313.73570	0.31374	306.864		18.48	0.21	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	437.98020		0.43798	447.73220	0.44773	437.980		18.85	0.27	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	570.96420		0.57096	586.07360	0.58607	570.964		19.06	0.32	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	575.07760		0.57508	590.35080	0.59035	575.078		19.07	0.32	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	793.29490		0.79329	817.32820	0.81733	793.295		19.55	0.39	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	846.61530		0.84662	872.23210	0.87223	846.615		19.67	0.41	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	929.76490		0.92976	957.76970	0.95777	929.765		19.86	0.43	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	555.88420		0.55588	525.34260	0.52534	555.884		22.16	0.32	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	481.65260		0.48165	454.81600	0.45482	481.653		22.62	0.29	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	448.95370		0.44895	423.81100	0.42381	448.954		22.85	0.27	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	444.28040		0.44428	419.38430	0.41938	444.280		22.88	0.27	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	328.30930		0.32831	312.05640	0.31206	328.309		24.20	0.20	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.69380		14.69380	14.68780	14.68780			20.07	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.76200		14.76200	14.83580	14.83580			20.11	0.00	0.00	0	670.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	516.28710		0.51629	479.69700	0.47970	516.287		18.79	0.27	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	787.18500		0.78719	749.16730	0.74917	787.185		19.19	0.36	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	832.90910		0.83291	791.79220	0.79179	832.909		19.30	0.37	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	864.12190		0.86412	822.06550	0.82207	864.122		19.38	0.38	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	879.94030		0.87994	837.53490	0.83753	879.940		19.41	0.38	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,057.21840		1.05722	1,011.25640	1.01126	1,057.218		19.80	0.42	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,074.61560		1.07462	1,028.34310	1.02834	1,074.616		19.84	0.43	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	688.15990		0.68816	708.01490	0.70801	688.160		22.00	0.35	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	635.25520		0.63526	653.41090	0.65341	635.255		22.30	0.32	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	580.65660		0.58066	597.03120	0.59703	580.657		22.64	0.30	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	574.05300		0.57405	590.20980	0.59021	574.053		22.69	0.30	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	569.16730		0.56917	585.16150	0.58516	569.167		22.72	0.29	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	562.73110		0.56273	578.51250	0.57851	562.731		22.76	0.29	0.00	0	33,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	456.87740		0.45688		466.82650	0.46683	456.877	23.83	0.24	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.07120		15.07120		15.08760	15.08760		20.56	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.38030		15.38030		15.33940	15.33940		20.91	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	691.37600		0.69138		696.95470	0.69695	691.376	19.38	0.27	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.97990		13.97990		13.86160	13.86160		22.04	0.00	69,899.50	5	457.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.20880		14.20880		14.08930	14.08930		20.13	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.47640		14.47640		14.35360	14.35360		20.13	0.00	0.00	0	55.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.68430		14.68430		14.59730	14.59730		20.08	0.00	0.00	0	0.00
£ / R	On 02/12/2016	Any day expiry			17.41470		17.41470		17.15180	17.15180		26.28	0.00	0.00	0	35.00
£ / R	On 15/12/2016	Any day expiry			17.46280		17.46280		17.19800	17.19800		22.04	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.47870		17.47870		17.21230	17.21230		21.25	0.00	8,302,382.50	475	44,474.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	13.77680		0.01378		22.11410	0.02211	13.777	22.99	0.04	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	802.93980		0.80294		611.32840	0.61133	802.940	20.31	0.82	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	84.23980		0.08424		159.02840	0.15903	84.240	20.31	0.18	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	190.31200		0.19031		311.42640	0.31143	190.312	20.81	0.33	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	438.47830		0.43848		316.76600	0.31677	438.478	21.05	0.59	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	259.77830		0.25978		404.46600	0.40447	259.778	21.05	0.41	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	548.21590		0.54822		749.20990	0.74921	548.216	22.18	0.63	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	171.57650		0.17158		121.73570	0.12174	171.577	22.71	0.30	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	692.87650		0.69288		909.43570	0.90944	692.876	22.71	0.70	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	19.23780		0.01924		14.54030	0.01454	19.238	25.75	0.05	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,934.00580		3.93401		4,200.90150	4.20090	3,934.006	34.09	0.99	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.23600		0.00024		0.16020	0.00016	0.236	43.11	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			17.65380		17.65380		17.38620	17.38620		20.14	0.00	0.00	0	12.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.80760		17.80760		17.53640	17.53640		19.97	0.00	445,190.00	25	9,144.00
£ / R	On 31/03/2017	Any day expiry			17.87790		17.87790		17.60340	17.60340		19.81	0.00	0.00	0	31.00
£ / R	On 25/04/2017	Any day expiry			17.97340		17.97340		17.69980	17.69980		19.59	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.18550		18.18550		17.90680	17.90680		19.28	0.00	0.00	0	30,240.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.48780		18.48780		18.25270	18.25270		18.79	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.62990		18.62990		18.59710	18.59710		18.44	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.12392		0.12392		0.12317	0.12317		29.45	0.00	7,931.14	64	11,155.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12657		0.12657		0.12578	0.12578		23.86	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12961		0.12961		0.12879	0.12879		22.87	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.13213		0.13213		0.13163	0.13163		22.89	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			14.83600		14.83600		14.68270	14.68270		20.31	0.00	7,269,640.00	490	51,038.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	13.84330		0.01384		8.19950	0.00820	13.843	25.45	0.04	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	2,072.48410		2.07248		2,222.20380	2.22220	2,072.484	27.69	0.98	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.05350		0.00005		0.01800	0.00002	0.053	45.21	0.00	0.00	0	2,961.00
€ / R	On 23/01/2017	Any day expiry			14.97270		14.97270		14.81790	14.81790		19.08	0.00	0.00	0	349.00
€ / R	On 31/01/2017	Any day expiry			14.82430		14.82430		14.67130	14.67130		18.74	0.00	0.00	0	12.00

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 24/02/2017	Any day expiry			15.08630		15.08630		14.93320	14.93320		18.97	0.00	0.00	0	2,000.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.14840		15.14840		14.99370	14.99370		18.90	0.00	7,059,154.40	466	29,537.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	243.82130		0.24382		276.79870	0.27680	243.821	18.21	0.26	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	782.52280		0.78252		684.81480	0.68481	782.523	18.58	0.61	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	329.08600		0.32909		282.71980	0.28272	329.086	20.24	0.33	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	140.41960		0.14042		118.22290	0.11822	140.420	22.09	0.16	0.00	0	1,000.00
€ / R	On 31/03/2017	Any day expiry			15.21540		15.21540		15.05810	15.05810		18.93	0.00	0.00	0	2.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.51000		15.51000		15.35020	15.35020		18.88	0.00	10,934,550.00	705	77,677.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.80850		15.80850		15.68660	15.68660		18.93	0.00	0.00	0	19.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.96430		15.96430		16.01700	16.01700		19.00	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.99876		99.99876		99.64360	99.64360			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			97.17369		97.17369		96.81079	96.81079			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			96.03003		96.03003		95.66395	95.66395			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			98.17395		98.17395		97.81148	97.81148			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			101.85789		101.85789		101.50238	101.50238			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			100.00743		100.00743		100.00567	100.00567			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63793		99.63793		99.63173	99.63173			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.69541		99.69541		99.68494	99.68494			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.01066		100.01066		99.99713	99.99713			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.03332		100.03332		100.01974	100.01974			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.35987		99.35987		99.34197	99.34197			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.07499		99.07499		99.05283	99.05283			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.18999		99.18999		99.16234	99.16234			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.74000		99.74000		99.71000	99.71000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.75590		98.75590		98.57806	98.57806			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.16531		98.16531		97.98069	97.98069			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.54169		97.54169		97.35456	97.35456			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.88820		97.88820		97.69935	97.69935			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			100.18901		100.18901		99.99730	99.99730			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future			509.51600		509.51600		511.79400	511.79400			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future			519.41800		519.41800		521.74100	521.74100			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			529.83500		529.83500		532.22000	532.22000			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future			587.41100		587.41100		591.88500	591.88500			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future			598.82600		598.82600		603.38900	603.38900			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future			610.83700		610.83700		615.50700	615.50700			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future			532.81600		532.81600		537.76800	537.76800			0.00	0.00	0	751.00



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 04/05/2017	Index Future	543.17100		543.17100		548.22000	548.22000			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	554.06500		554.06500		559.23000	559.23000			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.41260		10.41260		10.34850	10.34850		16.05	0.00	885,071.00	85	11,306.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.56250		10.56250		10.49710	10.49710		14.93	0.00	0.00	0	10,587.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.73830		10.73830		10.67160	10.67160		15.03	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.87230		10.87230		10.83330	10.83330		15.47	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.91130		10.91130		10.99160	10.99160		15.88	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.39330		10.39330		10.32330	10.32330		17.67	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.57510		10.57510		10.50510	10.50510		16.56	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.78650		10.78650		10.71480	10.71480		16.55	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.95380		10.95380		10.90940	10.90940		16.54	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	448.16930		448.16930		526.75550	526.75550			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	13.78810		13.78810		13.66160	13.66160		20.36	0.00	0.00	0	1,945.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.09700		14.09700		13.96880	13.96880		19.37	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.45760		14.45760		14.32250	14.32250		19.87	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.75690		14.75690		14.65790	14.65790		20.25	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.01720		2.01720		1.99520	1.99520		19.44	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.03520		2.03520		2.01460	2.01460		18.06	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.05980		2.05980		2.04080	2.04080		18.00	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.07720		2.07720		2.06310	2.06310		18.50	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	1.99420		1.99420		1.98210	1.98210		18.42	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.03680		2.03680		2.02380	2.02380		17.35	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.08600		2.08600		2.07310	2.07310		17.75	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

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
ES33	On 02/02/2017	Bond Future	10.68763		78.45962		10.55023	79.32384			0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.77172		76.19081		10.62971	77.07197			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.84938		77.71966		10.70229	78.62071			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	10.79831		82.64217		10.66607	83.59564			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.88148		79.98578		10.74477	80.95800			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.95727		81.59111		10.81581	82.58507			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	530.68300		530.68300		535.60200	535.60200			0.00	0.00	0	487.00
GOVI	On 04/05/2017	GOVI	540.99600		540.99600		546.01100	546.01100			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	551.84700		551.84700		556.97800	556.97800			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.80260		1.80260		1.78740	1.78740		21.13	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.83330		1.83330		1.81810	1.81810		19.99	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.86830		1.86830		1.85300	1.85300		19.53	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.89520		1.89520		1.88450	1.88450		19.71	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	128.23146		128.23146		128.24418	128.24418			0.00	0.00	0	3,278.00
I2025	On 04/05/2017	Bond Future	130.73179		130.73179		130.74486	130.74486			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	132.02946		132.02946		132.04641	132.04641			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	107.27098		107.27098		107.28109	107.28109			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	108.32334		108.32334		108.33389	108.33389			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	110.50264		110.50264		110.51642	110.51642			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	133.45528		133.45528		133.46848	133.46848			0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	136.05752		136.05752		136.07101	136.07101			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	137.29583		137.29583		137.31341	137.31341			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	132.54995		132.54995		132.56268	132.56268			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	133.60639		133.60639		133.61949	133.61949			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	136.29442		136.29442		136.31153	136.31153			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	141.95601		141.95601		141.96961	141.96961			0.00	0.00	0	24,822.00
I2050	On 04/05/2017	Bond Future	144.72361		144.72361		144.73800	144.73800			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
I2050	On 03/08/2017	Bond Future		145.97372	145.97372		145.99224	145.99224			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		250.14000	250.14000		250.19600	250.19600			0.00	0.00	0	1,070.00
IGOV	On 04/05/2017	Index Future		255.01600	255.01600		255.07300	255.07300			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		260.14600	260.14600		260.21100	260.21100			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		678.55900	678.55900		678.65500	678.65500			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		691.74000	691.74000		691.83800	691.83800			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		705.35600	705.35600		705.45700	705.45700			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future		7.43000	92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.54000	92.46000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.55000	92.45000		7.55000	92.45000			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		7.68000	92.32000		7.68000	92.32000			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		7.80000	92.20000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		8.31000	91.69000		8.31000	91.69000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.13680	0.13680		0.13570	0.13570			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.13690	0.13690		0.13570	0.13570			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.13690	0.13690		0.13580	0.13580			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.13660	0.13660		0.13580	0.13580			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		9.92050	9.92050		9.79160	9.79160		17.36	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		10.05690	10.05690		9.92600	9.92600		16.32	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		10.21580	10.21580		10.08260	10.08260		16.42	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		10.33510	10.33510		10.22650	10.22650		16.78	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.29820	1.29820		1.29060	1.29060			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.31230	1.31230		1.30650	1.30650			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.32900	1.32900		1.32250	1.32250			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.34090	1.34090		1.33780	1.33780			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future		1.25030	1.25030		1.24170	1.24170			0.00	62,515.00	50	2,118.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future		1.25330	1.25330		1.24470	1.24470			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.25620	1.25620		1.24750	1.24750			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.25900	1.25900		1.25040	1.25040			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
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.06120		1.06120		1.05920	1.05920			0.00	0.00	0	52.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06610		1.06610		1.06420	1.06420			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07140		1.07140		1.06940	1.06940			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07660		1.07660		1.07460	1.07460			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			9.04467		110.73133		8.91652	111.61283		9.31	0.00	198,541,274.69	1,793	115,741.00
R186	On 02/02/2017	Bond Future	8.00	Call	75.75000		0.07575		129.03000	0.12903	75.750	9.00	0.04	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	303.52000		0.30352		459.47000	0.45947	303.520	9.12	0.14	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	368.36000		0.36836		548.07000	0.54807	368.360	9.14	0.17	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	609.80000		0.60980		866.53000	0.86653	609.800	9.19	0.24	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	644.38000		0.64438		911.00000	0.91100	644.380	9.20	0.25	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,405.99000		2.40599		1,924.27000	1.92427	2,405.990	9.27	0.60	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,281.12000		2.28112		1,816.03000	1.81603	2,281.120	9.28	0.58	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	2,082.39000		2.08239		1,645.01000	1.64501	2,082.390	9.30	0.55	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,824.80000		1.82480		1,425.94000	1.42594	1,824.800	9.32	0.51	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,561.32000		1.56132		1,205.46000	1.20546	1,561.320	9.37	0.46	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	815.46000		0.81546		601.48000	0.60148	815.460	9.54	0.29	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	641.80000		0.64180		466.23000	0.46623	641.800	9.60	0.24	0.00	0	13,550.00
R186	On 04/05/2017	Bond Future			9.09292		112.88369		8.95945	113.78249		9.09	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.13235		109.84331		8.99285	110.76328		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			297.22203		297.22203		297.25083	297.25083			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			303.01701		303.01701		303.04680	303.04680			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			302.21424		302.21424		302.25291	302.25291			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			246.45276		246.45276		246.47635	246.47635			0.00	0.00	0	36,619.00
R202	On 04/05/2017	Bond Future			251.25788		251.25788		251.28244	251.28244			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			252.64844		252.64844		252.68039	252.68039			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			8.76461		98.72530		8.64049	99.28452		6.64	0.00	0.00	0	16,460.00
R2023	On 04/05/2017	Bond Future			8.81054		96.71156		8.67969	97.28181		6.65	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.84476		98.65202		8.70593	99.23643		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			7.83760		103.52887		7.67988	103.62003		0.62	0.00	447,969,420.49	4,327	27,039.00
R203	On 04/05/2017	Bond Future			7.69578		101.36792		7.42912	101.46100		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

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 02/02/2017	Bond Future		9.44060	89.49970		9.29768	90.48435			0.00	1,431,995.20	16	30,695.00
R2030	On 04/05/2017	Bond Future		9.49382	91.23965		9.34602	92.24357			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.54152	89.06319		9.38819	90.08985			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		9.56748	92.50080		9.42987	93.51486		12.72	0.00	0.00	0	18,016.00
R2032	On 04/05/2017	Bond Future		9.61949	90.13952		9.47740	91.17347		13.05	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.66447	91.94839		9.51747	93.00558		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		9.70986	96.86545		9.57233	97.97334			0.00	58,119,270.00	600	6,557.00
R2035	On 04/05/2017	Bond Future		9.76155	94.24468		9.61976	95.37423			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.80708	96.13570		9.66055	97.29065			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		9.75620	89.20420		9.61876	90.30958		14.85	0.00	0.00	0	45,471.00
R2037	On 04/05/2017	Bond Future		9.81027	90.93841		9.66865	92.06538		14.59	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.85972	88.50548		9.71340	89.65774		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		8.02222	101.00186		7.88992	101.22775		1.94	0.00	0.00	0	30,194.00
R204	On 04/05/2017	Bond Future		8.05072	102.96512		7.89633	103.19556		1.77	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		8.03554	100.98876		7.84903	101.22671		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		9.79076	92.99139		9.65846	94.13290		15.50	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.84421	94.79926		9.70794	95.96308		15.23	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.89316	92.19334		9.75243	93.38330		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		9.78913	90.35570		9.65687	91.51174		16.20	0.00	0.00	0	20,651.00
R2044	On 04/05/2017	Bond Future		9.84035	92.11238		9.70423	93.29093		15.92	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.88716	89.57778		9.74672	90.78263		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		9.77043	93.95231		9.63817	95.13691		16.01	0.00	4,697,615.50	50	67,858.00
R2048	On 04/05/2017	Bond Future		9.81698	91.33835		9.68096	92.54610		16.50	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.85794	93.17109		9.71779	94.40567		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

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 02/02/2017	Bond Future			8.29644		97.77408		8.16853	98.09679		3.17	0.00	15,546,078.72	159	85,575.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,615.98000		1.61598	1,906.67000	1.90667	1,615.980		3.29	0.87	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.34711		99.67470	8.20586	100.00385			3.00	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.37582		98.03038	8.21720	98.36892			2.89	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	744.43000		0.74443	904.04000	0.90404	744.430		2.88	0.44	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			8.48220		96.44995	8.35656	96.86678			4.55	0.00	0.00	0	33,544.00
R208	On 04/05/2017	Bond Future			8.52755		94.92164	8.39256	95.34669			4.50	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.55675		96.82627	8.41034	97.26256			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			9.65337		72.76160	9.51607	73.68568			14.75	0.00	0.00	0	63,573.00
R209	On 04/05/2017	Bond Future			9.70034		71.02498	9.55912	71.96710			15.21	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.74103		72.45023	9.59555	73.41322			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			187.58970		187.58970	187.60773	187.60773				0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			188.93087		188.93087	188.94968	188.94968				0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			192.73210		192.73210	192.75645	192.75645				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			147.29686		147.29686	147.38261	147.38261				0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			150.16892		150.16892	150.25660	150.25660				0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			151.15986		151.15986	151.25352	151.25352				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			9.46139		84.16339	9.32889	85.05000			12.46	0.00	0.00	0	50,566.00
R213	On 04/05/2017	Bond Future			9.50817		82.24716	9.37148	83.15114			12.80	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.54829		83.89742	9.40690	84.82189			12.56	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 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	9.71914		73.12034		9.58696	74.04964		15.48	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.76404		71.24323		9.62822	72.19068		15.96	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.80333		72.67272		9.66350	73.64121		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	23,373.51000	23,373.51000		23,138.29000	23,138.29000				0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	23,769.48000	23,769.48000		23,536.13000	23,536.13000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.78640	9.78640		9.71180	9.71180			17.38	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.94700	9.94700		9.87200	9.87200			16.12	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	10.13310	10.13310		10.05660	10.05660			16.24	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.07170	4.07170		4.03080	4.03080			17.43	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.05760	4.05760		4.01470	4.01470			16.36	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	4.03350	4.03350		3.99010	3.99010			16.34	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.39850	1.39850		1.38180	1.38180				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.35390	1.35390		1.33750	1.33750				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29790	1.29790		1.28410	1.28410				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.24460	1.24460		1.23800	1.23800				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,329,199,508.96</b>	<b>128,358</b>	<b>4 559 379.00</b>
<b>Grand Total:</b>												<b>2,329,199,508.96</b>	<b>128,358</b>	<b>4 559 379.00</b>