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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/12/2016

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 05/12/2016	Any day expiry	13.80330	13.80330	14.01700	14.01700			28.44	0.00	207,049,500.00	15,000	0.00	
\$ / R	On 06/12/2016	Any day expiry	13.80650	13.80650	14.01700	14.01700			28.27	0.00	0.00	0	0.00	
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	222.75550	0.22276	139.79190	0.13979	222.755	33.32	0.79	0.00	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	5.02790	0.00503	51.59230	0.05159	5.028	42.16	0.04	0.00	0	7,000.00
\$ / R	On 09/12/2016	Any day expiry			13.80910	13.80910	14.02220	14.02220		23.58	0.00	0.00	0	0.00
\$ / R	On 09/12/2016	Any day expiry	14.11	Put	350.25720	0.35026	232.62780	0.23263	350.257	26.71	0.78	0.00	0	30,000.00
\$ / R	On 09/12/2016	Any day expiry	14.15	Put	383.80540	0.38381	257.04810	0.25705	383.805	27.11	0.80	0.00	0	70.00
\$ / R	On 09/12/2016	Any day expiry	14.15	Call	42.90540	0.04291	129.24810	0.12925	42.905	27.11	0.20	0.00	0	70.00
\$ / R	On 12/12/2016	Any day expiry			13.81670	13.81670	14.03010	14.03010		21.25	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	939.67380	0.93967	746.61010	0.74661	939.674	25.54	0.97	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			13.81920	13.81920	14.03270	14.03270		20.92	0.00	0.00	0	353.00
\$ / R	On 14/12/2016	Any day expiry			13.82180	13.82180	14.03560	14.03560		20.63	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			13.82460	13.82460	14.03850	14.03850		22.82	0.00	0.00	0	1,777.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.83590	13.83590	14.05010	14.05010		21.10	0.00	1,594,421,444.20	115,238	374,856.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	0.70700	0.00071	0.41370	0.00041	0.707	29.74	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	7.25390	0.00725	4.78330	0.00478	7.254	25.36	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	9.53440	0.00953		7.51080	0.00751	9.534	23.62	0.04	0.00	0	25,850.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.00	Put	15.28910	0.01529		14.76910	0.01477	15.289	20.90	0.06	0.00	0	166,585.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.22	Put	29.15220	0.02915		26.54720	0.02655	29.152	19.45	0.11	0.00	0	725.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.34	Call	544.65570	0.54466		746.46960	0.74647	544.656	19.76	0.83	0.00	0	2,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.34	Put	48.75570	0.04876		36.36960	0.03637	48.756	19.76	0.17	0.00	0	7,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.35	Put	50.74080	0.05074		37.32870	0.03733	50.741	19.79	0.17	0.00	0	4,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.40	Put	61.55520	0.06156		44.73450	0.04473	61.555	19.92	0.20	0.00	0	3,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.48	Put	82.11270	0.08211		58.86110	0.05886	82.113	20.13	0.25	0.00	0	9,347.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.50	Put	87.90970	0.08791		62.85890	0.06286	87.910	20.18	0.26	129,935,160.00	36,000	37,386.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Call	297.23130	0.29723		464.44080	0.46444	297.231	20.71	0.60	0.00	0	500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Put	161.33130	0.16133		114.34080	0.11434	161.331	20.71	0.40	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.75	Put	184.19260	0.18419		130.74230	0.13074	184.193	20.84	0.43	0.00	0	12,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.77	Put	193.84410	0.19384		137.72190	0.13772	193.844	20.89	0.45	0.00	0	19,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.85	Put	235.30520	0.23531		168.08160	0.16808	235.305	21.10	0.50	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	13.90	Put	263.84730	0.26385		189.06620	0.18907	263.847	21.26	0.54	0.00	0	250.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Call	161.80660	0.16181		285.80590	0.28581	161.807	21.59	0.40	0.00	0	23,025.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Put	325.90660	0.32591		235.70590	0.23571	325.907	21.59	0.60	0.00	0	88,710.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.05	Call	145.17880	0.14518		261.44880	0.26145	145.179	21.76	0.37	0.00	0	300.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.08	Call	135.90570	0.13591		248.12460	0.24812	135.906	21.86	0.35	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.09	Call	132.92750	0.13293		243.80350	0.24380	132.928	21.89	0.34	0.00	0	1,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.10	Put	394.10490	0.39410		289.44340	0.28944	394.105	21.92	0.66	0.00	0	2,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.12	Put	408.42440	0.40842		301.09980	0.30110	408.424	21.99	0.67	0.00	0	800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.14	Put	422.95760	0.42296		312.98940	0.31299	422.958	22.05	0.69	0.00	0	10,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.15	Put	430.30210	0.43030		319.02220	0.31902	430.302	22.09	0.69	0.00	0	150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.18	Call	108.54170	0.10854		207.56070	0.20756	108.542	22.19	0.29	0.00	0	4,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Call	103.68150	0.10368		200.13290	0.20013	103.681	22.25	0.28	0.00	0	500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Put	467.78150	0.46778		350.03290	0.35003	467.782	22.25	0.72	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Call	92.35730	0.09236		182.52110	0.18252	92.357	22.42	0.26	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Put	506.45730	0.50646		382.42110	0.38242	506.457	22.42	0.74	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.30	Put	546.24090	0.54624		416.12520	0.41613	546.241	22.58	0.77	0.00	0	3,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.34	Call	74.70940	0.07471		154.09370	0.15409	74.709	22.71	0.22	0.00	0	1,400.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.40	Call	64.69540	0.06470		137.32470	0.13732	64.695	22.91	0.19	0.00	0	26,120.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.45	Put	671.40390	0.67140		524.48810	0.52449	671.404	23.07	0.83	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Call	50.69650	0.05070		112.90370	0.11290	50.696	23.24	0.16	0.00	0	1,200.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Put	714.79650	0.71480		562.80370	0.56280	714.796	23.24	0.84	0.00	0	32,849.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.51	Put	723.56330	0.72356		570.58810	0.57059	723.563	23.27	0.85	0.00	0	1,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.60	Call	39.96670	0.03997		92.43140	0.09243	39.967	23.64	0.13	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.63	Put	831.41770	0.83142		666.88140	0.66688	831.418	23.78	0.88	0.00	0	5,700.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.66	Put	858.94560	0.85895		691.72650	0.69173	858.946	23.93	0.89	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.69	Call	32.53910	0.03254		76.95350	0.07695	32.539	24.07	0.11	0.00	0	7,150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	895.90530	0.89591		725.29010	0.72529	895.905	24.12	0.90	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	989.43240	0.98943		810.80580	0.81081	989.432	24.59	0.92	0.00	0	56,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.82	Call	24.20890	0.02421		58.25920	0.05826	24.209	24.68	0.08	0.00	0	8,756.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	22.11360	0.02211		53.27300	0.05327	22.114	24.87	0.07	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	16.14830	0.01615		38.71510	0.03872	16.148	25.54	0.06	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,180.24830	1.18025		988.61510	0.98862	1,180.248	25.54	0.94	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	12.93650	0.01294		30.65890	0.03066	12.937	26.01	0.05	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,374.49260	1.37449		1,174.08270	1.17408	1,374.493	26.48	0.96	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,384.26910	1.38427		1,183.51080	1.18351	1,384.269	26.53	0.96	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	7.01070	0.00701		14.88960	0.01489	7.011	27.58	0.03	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,571.11070	1.57111		1,364.78960	1.36479	1,571.111	27.58	0.97	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	6.05050	0.00605		12.49860	0.01250	6.050	28.04	0.02	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,669.93490	1.66993		1,461.97310	1.46197	1,669.935	28.16	0.98	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,739.24750	1.73925		1,530.61060	1.53061	1,739.248	28.56	0.98	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,848.34950	1.84835		1,638.81720	1.63882	1,848.350	29.19	0.98	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,967.57320	1.96757		1,757.25180	1.75725	1,967.573	29.88	0.99	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	3.20040	0.00320		6.79790	0.00680	3.200	30.17	0.01	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	2.52370	0.00252		5.41450	0.00541	2.524	31.03	0.01	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,166.62370	2.16662		1,955.31450	1.95531	2,166.624	31.03	0.99	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	2.13610	0.00214		4.61460	0.00461	2.136	31.66	0.01	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	1.60230	0.00160		3.50250	0.00350	1.602	32.81	0.01	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,695.29450	2.69529		2,482.54250	2.48254	2,695.295	34.07	1.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	1.16440	0.00116		2.57850	0.00258	1.164	34.19	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,855.14150	2.85514		2,642.08240	2.64208	2,855.142	35.21	1.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	1.00080	0.00100		1.99150	0.00199	1.001	35.87	0.00	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	0.93930	0.00094		1.82970	0.00183	0.939	37.01	0.00	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	0.91990	0.00092		1.83720	0.00184	0.920	37.42	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	0.90520	0.00091		1.84390	0.00184	0.905	37.75	0.00	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	0.79590	0.00080		1.93660	0.00194	0.796	40.95	0.00	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	0.77380	0.00077		1.97110	0.00197	0.774	41.85	0.00	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	0.74700	0.00075		2.02720	0.00203	0.747	43.16	0.00	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	0.74260	0.00074		2.03850	0.00204	0.743	43.40	0.00	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	0.70590	0.00071		2.16850	0.00217	0.706	45.94	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	0.62160	0.00062		2.19650	0.00220	0.622	45.94	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	0.57080	0.00057		2.21560	0.00222	0.571	45.94	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	0.54700	0.00055		2.22530	0.00223	0.547	45.94	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.09910	0.00010		0.73860	0.00074	0.099	45.94	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.08060	0.00008		0.62680	0.00063	0.081	45.94	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.07690	0.00008		0.60430	0.00060	0.077	45.94	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.05420	0.00005		0.45830	0.00046	0.054	45.94	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.04290	0.00004		0.38040	0.00038	0.043	45.94	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.01290	0.00001		0.14690	0.00015	0.013	45.94	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.01110	0.00001		0.13070	0.00013	0.011	45.94	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.00790	0.00001		0.09950	0.00010	0.008	45.94	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.00570	0.00001		0.07700	0.00008	0.006	45.94	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.00470	0.00000		0.06570	0.00007	0.005	45.94	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.00330	0.00000		0.04970	0.00005	0.003	45.94	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.00280	0.00000		0.04400	0.00004	0.003	45.94	0.00	0.00	0	368.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.00070	0.00000	0.01460	0.00001	0.001	45.94	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00030	0.00000	0.00720	0.00001	0.000	45.94	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00020	0.00000	0.00630	0.00001	0.000	45.94	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.84150	13.84150	14.05590	14.05590		20.91	0.00	0.00	0	720.00
\$ / R	On 21/12/2016	Any day expiry	13.50	Put	99.08670	0.09909	69.09660	0.06910	99.087	20.21	0.27	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	94.84300	0.09484	179.25630	0.17926	94.843	22.37	0.25	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	18.62420	0.01862	43.52430	0.04352	18.624	24.52	0.06	0.00	0	20,000.00
\$ / R	On 28/12/2016	Any day expiry			13.86130	13.86130	14.07620	14.07620		19.83	0.00	12,145,787.10	873	2,649.00
\$ / R	On 29/12/2016	Any day expiry			13.86420	13.86420	14.07910	14.07910		19.79	0.00	10,996,405.00	790	0.00
\$ / R	On 04/01/2017	Any day expiry			13.88110	13.88110	14.09650	14.09650		19.43	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			13.90070	13.90070	14.11610	14.11610		19.40	0.00	685,330.00	50	50.00
\$ / R	On 13/01/2017	Any day expiry			13.90620	13.90620	14.12160	14.12160		19.47	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	378.42450	0.37842	292.68460	0.29268	378.424	19.61	0.51	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	13.16450	0.01316	25.37270	0.02537	13.165	24.29	0.03	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			13.91710	13.91710	14.13270	14.13270		19.30	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			13.91980	13.91980	14.13540	14.13540		19.35	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	242.58560	0.24259	341.82570	0.34183	242.586	20.33	0.37	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			13.92530	13.92530	14.14090	14.14090		19.41	0.00	0.00	0	184.00
\$ / R	On 23/01/2017	Any day expiry			13.93350	13.93350	14.14920	14.14920		19.28	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			13.93890	13.93890	14.15470	14.15470		19.35	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	500.00520	0.50001	403.67740	0.40368	500.005	19.83	0.55	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	41.61640	0.04162	64.92560	0.06493	41.616	23.85	0.08	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			13.94440	13.94440	14.16030	14.16030		19.51	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	339.23250	0.33923	270.65060	0.27065	339.233	19.32	0.43	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	249.50190	0.24950	345.26500	0.34526	249.502	20.61	0.35	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			13.95530	13.95530	14.17130	14.17130		19.42	0.00	1,610,266.30	115	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	544.66760	0.54467	446.28680	0.44629	544.668	19.89	0.55	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	130.77520	0.13078	188.45030	0.18845	130.775	22.03	0.20	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			14.00140	14.00140	14.21790	14.21790		19.53	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	688.18360	0.68818	583.02830	0.58303	688.184	20.18	0.58	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	193.37030	0.19337	262.75220	0.26275	193.370	21.68	0.25	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			14.02830	14.02830	14.24520	14.24520		19.47	0.00	51,246,050.00	3,640	5,745.00
\$ / R	On 28/02/2017	Any day expiry			14.03100	14.03100	14.24790	14.24790		19.40	0.00	0.00	0	365.00
\$ / R	On 01/03/2017	Any day expiry			14.03370	14.03370	14.25070	14.25070		19.50	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.06620	14.06620	14.28360	14.28360		19.48	0.00	1,572,151,041.60	111,768	250,130.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	42.84950	0.04285	36.85530	0.03686	42.849	19.02	0.07	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	66.65730	0.06666	59.50530	0.05951	66.657	18.49	0.10	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	147.34290	0.14734	126.01580	0.12602	147.343	18.38	0.19	0.00	0	102,452.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	212.11560	0.21212	180.95840	0.18096	212.116	18.49	0.25	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	297.66000	0.29766	251.08560	0.25109	297.660	18.74	0.32	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	747.83940	0.74784	905.37690	0.90538	747.839	19.01	0.62	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	530.42190	0.53042	453.45920	0.45346	530.422	19.41	0.46	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	586.59500	0.58660	503.11130	0.50311	586.595	19.57	0.49	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	474.84990	0.47485	594.34410	0.59434	474.850	19.94	0.46	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	708.64990	0.70865	610.74410	0.61074	708.650	19.94	0.54	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	773.58300	0.77358	669.88270	0.66988	773.583	20.12	0.57	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	426.44780	0.42645	537.86110	0.53786	426.448	20.20	0.42	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	800.24780	0.80025	694.26110	0.69426	800.248	20.20	0.58	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	407.15720	0.40716	515.18230	0.51518	407.157	20.31	0.41	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	946.30790	0.94631	828.69560	0.82870	946.308	20.58	0.63	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	277.08500	0.27709	358.21780	0.35822	277.085	21.26	0.30	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,396.45900	1.39646	1,249.61700	1.24962	1,396.459	21.72	0.74	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,504.72480	1.50472	1,352.41160	1.35241	1,504.725	21.98	0.76	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	192.57090	0.19257	253.13580	0.25314	192.571	22.21	0.22	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,795.98130	1.79598	1,632.60850	1.63261	1,795.981	22.58	0.81	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,831.01510	1.83102	1,666.53050	1.66653	1,831.015	22.64	0.82	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	150.06150	0.15006	201.04610	0.20105	150.061	22.74	0.18	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	128.59570	0.12860	173.40760	0.17341	128.596	23.08	0.15	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	108.70790	0.10871	147.52530	0.14753	108.708	23.45	0.13	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	88.06580	0.08807	120.34660	0.12035	88.066	23.91	0.11	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,757.03030	2.75703	2,566.99060	2.56699	2,757.030	24.33	0.91	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	62.14160	0.06214	84.31230	0.08431	62.142	24.84	0.08	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	51.82930	0.05183	68.96820	0.06897	51.829	25.56	0.07	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	26.81070	0.02681	37.39920	0.03740	26.811	27.72	0.04	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	26.55750	0.02656	37.21380	0.03721	26.558	27.72	0.03	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	15.45730	0.01546	23.96230	0.02396	15.457	27.72	0.02	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	10.59220	0.01059	16.84930	0.01685	10.592	27.72	0.02	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	1.22500	0.00123	2.25090	0.00225	1.225	27.72	0.00	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.11510	14.11510	14.33320	14.33320		19.62	0.00	2,619,230.00	185	1,561.00
\$ / R	On 11/04/2017	Any day expiry			14.14500	14.14500	14.36350	14.36350		19.66	0.00	557,780.00	40	40.00
\$ / R	On 12/04/2017	Any day expiry			14.14780	14.14780	14.36630	14.36630		19.66	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	548.93500	0.54894	477.98520	0.47799	548.935	19.38	0.43	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	104.18040	0.10418	135.92540	0.13593	104.180	24.26	0.11	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.15050	14.15050	14.36910	14.36910		19.67	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.17220	14.17220	14.39110	14.39110		19.72	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.18310	14.18310	14.40210	14.40210		19.69	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	488.96860	0.48897	426.79600	0.42680	488.969	19.12	0.39	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	644.20130	0.64420	566.69480	0.56669	644.201	19.55	0.46	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	403.98270	0.40398	496.80290	0.49680	403.983	21.09	0.35	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	152.89490	0.15289	195.65350	0.19565	152.895	23.54	0.15	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.33260	14.33260	14.55400	14.55400		19.73	0.00	18,231,067.20	1,272	180,848.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	558.45720	0.55846	498.27040	0.49827	558.457	19.07	0.37	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	577.90690	0.57791	515.91780	0.51592	577.907	19.12	0.38	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	701.90950	0.70191	628.95740	0.62896	701.909	19.46	0.43	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	740.37150	0.74037	664.19140	0.66419	740.371	19.56	0.44	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	768.46020	0.76846	689.96900	0.68997	768.460	19.63	0.45	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	826.14220	0.82614	743.03710	0.74304	826.142	19.77	0.47	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	761.25410	0.76125	891.75740	0.89176	761.254	20.00	0.50	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,183.53790	1.18354	1,076.29150	1.07629	1,183.538	20.55	0.57	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	487.73650	0.48774	580.71530	0.58072	487.737	21.32	0.35	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,632.21730	1.63222	1,500.23640	1.50024	1,632.217	21.47	0.66	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	406.52420	0.40652	486.81920	0.48682	406.524	21.89	0.30	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,853.92420	1.85392	1,712.81920	1.71282	1,853.924	21.89	0.70	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	392.70400	0.39270	471.41020	0.47141	392.704	21.98	0.29	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	390.77190	0.39077	469.25290	0.46925	390.772	22.00	0.29	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	364.76440	0.36476	440.18700	0.44019	364.764	22.18	0.28	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	347.34630	0.34735	419.68870	0.41969	347.346	22.31	0.26	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	321.34170	0.32134	388.96730	0.38897	321.342	22.51	0.25	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	256.69100	0.25669	311.94200	0.31194	256.691	23.12	0.20	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	151.10120	0.15110	176.67380	0.17667	151.101	25.66	0.12	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	128.89520	0.12890	151.32070	0.15132	128.895	26.56	0.10	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	69.40840	0.06941	89.50560	0.08951	69.408	26.56	0.06	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.39510	14.39510	14.61790	14.61790		19.83	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	636.46260	0.63646	572.24130	0.57224	636.463	19.21	0.39	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	192.16390	0.19216	225.63300	0.22563	192.164	24.95	0.15	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.41960	14.41960	14.64290	14.64290		19.83	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.55020	14.55020	14.80740	14.80740		19.85	0.00	2,182,530.00	150	4,450.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	244.10840	0.24411	219.11500	0.21912	244.108	17.87	0.18	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	319.14210	0.31914	282.96650	0.28297	319.142	18.24	0.22	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	454.78310	0.45478	406.46830	0.40647	454.783	18.59	0.28	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	594.53440	0.59453	533.65520	0.53366	594.534	18.83	0.34	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	598.85560	0.59886	537.59800	0.53760	598.856	18.83	0.34	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	830.32640	0.83033	742.22700	0.74223	830.326	19.41	0.41	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	885.94140	0.88594	793.23850	0.79324	885.941	19.55	0.43	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	972.54940	0.97255	872.95830	0.87296	972.549	19.74	0.45	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	502.20350	0.50220	590.66550	0.59067	502.203	22.14	0.30	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	433.79470	0.43379	510.86280	0.51086	433.795	22.61	0.27	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	403.78030	0.40378	475.64690	0.47565	403.780	22.85	0.25	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	399.49760	0.39950	470.61350	0.47061	399.498	22.88	0.25	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	297.06640	0.29707	341.81050	0.34181	297.066	24.32	0.19	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.55060	14.55060	14.90630	14.90630		19.80	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.58890	14.58890	15.06400	15.06400		19.86	0.00	0.00	0	14,956.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	546.79700	0.54680	438.68670	0.43869	546.797	18.59	0.29	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	836.32800	0.83633	689.27480	0.68927	836.328	19.09	0.38	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	884.35510	0.88436	729.01440	0.72901	884.355	19.20	0.39	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	917.09300	0.91709	756.19280	0.75619	917.093	19.28	0.40	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	933.67150	0.93367	769.98650	0.76999	933.671	19.32	0.40	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,119.05040	1.11905	929.54380	0.92954	1,119.050	19.73	0.45	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,137.20620	1.13721	945.51810	0.94552	1,137.206	19.77	0.45	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	621.10870	0.62111	791.79300	0.79179	621.109	22.01	0.33	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	572.92750	0.57293	730.78620	0.73079	572.928	22.32	0.30	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	523.37550	0.52338	667.56660	0.66757	523.376	22.68	0.28	0.00	0	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	17.17	Call	517.39590		0.51740	659.90600	0.65991	517.396	22.73	0.28	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	512.96520		0.51297	654.23010	0.65423	512.965	22.77	0.28	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	507.14170		0.50714	646.75730	0.64676	507.142	22.81	0.27	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	416.33270		0.41633	514.88350	0.51488	416.333	24.01	0.23	0.00	0	2,055.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			14.90250		14.90250	15.31800	15.31800		20.40	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			15.21600		15.21600	15.57190	15.57190		20.77	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	725.88290		0.72588	646.85320	0.64685	725.883	19.31	0.28	0.00	0	70,530.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.83590		13.83590	14.05010	14.05010		21.10	0.00	0.00	0	446.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.06620		14.06620	14.28360	14.28360		19.48	0.00	5,640,546.20	401	291.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.33260		14.33260	14.55400	14.55400		19.73	0.00	14,332.60	1	54.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.55020		14.55020	14.80740	14.80740		19.85	0.00	0.00	0	0.00	
£ / R	On 15/12/2016	Any day expiry			17.58680		17.58680	17.75650	17.75650		23.53	0.00	0.00	0	14.00	
£ / R	On 19/12/2016	Foreign Exchange Future			17.60240		17.60240	17.77240	17.77240		22.06	0.00	230,890,680.80	13,117	33,277.00	
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	7.58260		0.00758	5.28400	0.00528	7.583	26.31	0.02	0.00	0	525.00	
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	881.27490		0.88127	1,047.04320	1.04704	881.275	20.79	0.89	0.00	0	525.00	
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	38.87490		0.03887	34.64320	0.03464	38.875	20.79	0.11	0.00	0	1,050.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	112.66440		0.11266	91.03300	0.09103	112.664	21.35	0.25	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	470.11300		0.47011	608.55650	0.60856	470.113	21.60	0.67	0.00	0	656.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	167.71300		0.16771	136.15650	0.13616	167.713	21.60	0.33	0.00	0	525.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	421.82700		0.42183	349.05650	0.34906	421.827	22.65	0.59	8,338,787.52	800	0.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	162.46560		0.16247	243.46740	0.24347	162.466	23.23	0.32	0.00	0	1,000.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	560.06560		0.56007	471.06740	0.47107	560.066	23.23	0.68	0.00	0	1,000.00	
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	9.67100		0.00967	21.33350	0.02133	9.671	25.68	0.03	0.00	0	525.00	
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,808.79150		3.80879	3,639.74360	3.63974	3,808.792	36.21	1.00	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.10470		0.00010	0.40620	0.00041	0.105	47.73	0.00	0.00	0	4,885.00	
£ / R	On 31/01/2017	Any day expiry			17.78040		17.78040	17.95200	17.95200		20.07	0.00	0.00	0	30.00	
£ / R	On 28/02/2017	Any day expiry			17.88670		17.88670	18.05920	18.05920		20.07	0.00	0.00	0	34.00	
£ / R	On 13/03/2017	Foreign Exchange Future			17.93700		17.93700	18.11000	18.11000		19.90	0.00	233,683,236.00	13,028	22,572.00	
£ / R	On 31/03/2017	Any day expiry			18.00830		18.00830	18.18150	18.18150		19.81	0.00	1,046,059.00	58	89.00	
£ / R	On 25/04/2017	Any day expiry			18.10570		18.10570	18.27920	18.27920		19.60	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			18.31940		18.31940	18.49480	18.49480		19.28	0.00	26,563,130.00	1,450	32,004.00	
£ / R	On 18/09/2017	Foreign Exchange Future			18.64090		18.64090	18.85980	18.85980		18.81	0.00	1,864,090.00	100	17.00	
£ / R	On 18/12/2017	Foreign Exchange Future			18.73580		18.73580	19.23180	19.23180		18.37	0.00	0.00	0	5,698.00	
¥ / R	On 19/12/2016	Foreign Exchange Future			0.12097		0.12097	0.12361	0.12361		28.66	0.00	0.00	0	11,155.00	
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12355		0.12355	0.12624	0.12624		24.16	0.00	0.00	0	0.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12653		0.12653	0.12928	0.12928		22.88	0.00	0.00	0	0.00	
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12909		0.12909	0.13218	0.13218		22.75	0.00	0.00	0	0.00	
€ / R	On 19/12/2016	Foreign Exchange Future			14.85500		14.85500	14.97040	14.97040		19.38	0.00	25,832,845.00	1,739	51,184.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	5.69040		0.00569	14.85910	0.01486	5.690	25.98	0.02	0.00	0	450.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	2,047.76820		2.04777	1,937.61630	1.93762	2,047.768	28.05	0.99	0.00	0	2,961.00	

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	21.90	Call	0.00060	0.00000		0.02490	0.00002	0.001	43.02	0.00	0.00	0	2,961.00	
€ / R	On 23/01/2017	Any day expiry			14.99300	14.99300		15.10960	15.10960		18.50	0.00	0.00	0	349.00	
€ / R	On 31/01/2017	Any day expiry			15.02200	15.02200		15.13890	15.13890		18.54	0.00	0.00	0	12.00	
€ / R	On 24/02/2017	Any day expiry			15.10860	15.10860		15.22610	15.22610		18.54	0.00	0.00	0	2,000.00	
€ / R	On 28/02/2017	Any day expiry			15.12300	15.12300		15.24060	15.24060		18.47	0.00	0.00	0	26.00	
€ / R	On 13/03/2017	Foreign Exchange Future			15.17070	15.17070		15.28880	15.28880		18.50	0.00	37,092,361.50	2,445	29,367.00	
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	216.02230	0.21602		200.85270	0.20085	216.022	17.87	0.25	0.00	0	1,000.00	
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	768.48270	0.76848		856.07140	0.85607	768.483	18.21	0.62	0.00	0	500.00	
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	305.18570	0.30519		357.19730	0.35720	305.186	19.74	0.32	0.00	0	680.00	
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	120.15050	0.12015		147.94990	0.14795	120.150	21.48	0.15	0.00	0	1,000.00	
€ / R	On 31/03/2017	Any day expiry			15.23810	15.23810		15.35680	15.35680		18.60	0.00	75,837.50	5	7.00	
€ / R	On 19/06/2017	Foreign Exchange Future			15.53460	15.53460		15.65540	15.65540		18.68	0.00	37,593,732.00	2,420	77,742.00	
€ / R	On 18/09/2017	Foreign Exchange Future			15.84680	15.84680		16.00440	16.00440		18.81	0.00	1,584,680.00	100	19.00	
€ / R	On 18/12/2017	Foreign Exchange Future			15.96480	15.96480		16.35720	16.35720		18.80	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			99.72326	99.72326		100.28175	100.28175			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			96.89447	96.89447		97.47400	97.47400			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			95.75084	95.75084		96.34731	96.34731			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			97.90421	97.90421		98.50537	98.50537			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			101.59636	101.59636		102.19558	102.19558			0.00	0.00	0	0.00	
1Y STND	On 19/12/2016	Interest Rate Swap			100.06871	100.06871		100.06871	100.06871			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.00899	100.00899		100.00819	100.00819			0.00	0.00	0	0.00	
1Y STND	On 15/06/2017	Interest Rate Swap			99.64147	99.64147		99.64340	99.64340			0.00	0.00	0	0.00	
1Y STND	On 21/09/2017	Interest Rate Swap			99.70310	99.70310		99.71372	99.71372			0.00	0.00	0	0.00	
1Y STND	On 21/12/2017	Interest Rate Swap			100.00726	100.00726		100.02929	100.02929			0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			100.02927	100.02927		100.05090	100.05090			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			99.35279	99.35279		99.38806	99.38806			0.00	0.00	0	0.00	
2Y STND	On 15/06/2018	Interest Rate Swap			99.06670	99.06670		99.11612	99.11612			0.00	0.00	0	0.00	
2Y STND	On 21/09/2018	Interest Rate Swap			99.18342	99.18342		99.24915	99.24915			0.00	0.00	0	0.00	
2Y STND	On 21/12/2018	Interest Rate Swap			99.73000	99.73000		99.81000	99.81000			0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			98.58655	98.58655		98.84727	98.84727			0.00	0.00	0	0.00	
5Y STND	On 16/03/2021	Interest Rate Swap			97.98423	97.98423		98.26685	98.26685			0.00	0.00	0	0.00	
5Y STND	On 15/06/2021	Interest Rate Swap			97.34984	97.34984		97.65633	97.65633			0.00	0.00	0	0.00	
5Y STND	On 21/09/2021	Interest Rate Swap			97.69102	97.69102		98.01970	98.01970			0.00	0.00	0	0.00	
5Y STND	On 21/12/2021	Interest Rate Swap			99.98867	99.98867		100.33354	100.33354			0.00	0.00	0	50.00	
AL37	On 02/02/2017	Index Future			510.36300	510.36300		509.14500	509.14500			0.00	0.00	0	7.00	
AL37	On 04/05/2017	Index Future			520.26100	520.26100		519.03200	519.03200			0.00	0.00	0	0.00	
AL37	On 03/08/2017	Index Future			530.68200	530.68200		529.42600	529.42600			0.00	0.00	0	0.00	
AL7T	On 02/02/2017	Index Future			588.75100	588.75100		586.19000	586.19000			0.00	0.00	0	2.00	

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
AL7T	On 04/05/2017	Index Future	600.17100		600.17100		597.57300	597.57300			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	612.19200		612.19200		609.54000	609.54000			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	534.14500		534.14500		531.45000	531.45000			0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future	544.50500		544.50500		541.77000	541.77000			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	555.41100		555.41100		552.61900	552.61900			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.30840		10.30840		10.46210	10.46210		15.21	0.00	22,998,040.40	2,231	11,312.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.45950		10.45950		10.61490	10.61490		14.47	0.00	32,424,450.00	3,100	9,495.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.63520		10.63520		10.79280	10.79280		14.63	0.00	1,063,520.00	100	100.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.77750		10.77750		10.95930	10.95930		15.13	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.78810		10.78810		11.13100	11.13100		15.39	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.42730		10.42730		10.58250	10.58250		16.97	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.61190		10.61190		10.76960	10.76960		16.44	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.82440		10.82440		10.98490	10.98490		16.54	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	11.00010		11.00010		11.18730	11.18730		16.54	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	497.01640		497.01640		372.39670	372.39670			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	13.72950		13.72950		13.91820	13.91820		18.81	0.00	0.00	0	1,718.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.03940		14.03940		14.23330	14.23330		18.99	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.39710		14.39710		14.59620	14.59620		19.54	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.70730		14.70730		14.94320	14.94320		19.79	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.00780		2.00780		2.03680	2.03680		18.44	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.02150		2.02150		2.05350	2.05350		17.61	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.04340		2.04340		2.07650	2.07650		17.96	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.06110		2.06110		2.10080	2.10080		18.43	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	1.99750		1.99750		2.01280	2.01280		17.85	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.04020		2.04020		2.05580	2.05580		17.19	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.08980		2.08980		2.10560	2.10560		17.61	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	10.64083		78.75232		10.71332	78.29968			0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.72383		76.48624		10.79850	76.02637			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.80023		78.01894		10.87749	77.54929			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	10.77235		82.82782		10.84475	82.31191			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.85508		80.17195		10.92971	79.64761			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.93032		81.77883		11.00749	81.24333			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	532.01700		532.01700		529.34400	529.34400			0.00	5,320,170.00	1	487.00
GOVI	On 04/05/2017	GOVI	542.33600		542.33600		539.62300	539.62300			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	553.19900		553.19900		550.42900	550.42900			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.78420		1.78420		1.81170	1.81170		20.21	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.81470		1.81470		1.84260	1.84260		18.95	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.84910		1.84910		1.87760	1.87760		19.31	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.87710		1.87710		1.91000	1.91000		19.61	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	127.57621		127.57621		127.97377	127.97377			0.00	0.00	0	3,278.00
I2025	On 04/05/2017	Bond Future	130.05885		130.05885		130.46667	130.46667			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	131.33852		131.33852		131.75364	131.75364			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	107.20726		107.20726		107.21882	107.21882			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	108.25363		108.25363		108.26754	108.26754			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	110.42858		110.42858		110.44206	110.44206			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	133.37209		133.37209		133.38708	133.38708			0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	135.96761		135.96761		135.98535	135.98535			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	137.19925		137.19925		137.21659	137.21659			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	132.47163		132.47163		132.48574	132.48574			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	133.52035		133.52035		133.53734	133.53734			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	136.20311		136.20311		136.21964	136.21964			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	141.86960		141.86960		141.88518	141.88518			0.00	0.00	0	24,942.00
I2050	On 04/05/2017	Bond Future	144.63030		144.63030		144.64902	144.64902			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	145.87359		145.87359		145.89142	145.89142			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	249.58200		249.58200		249.84800	249.84800			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future	254.43800		254.43800		254.71500	254.71500			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	259.54900		259.54900		259.83000	259.83000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	677.15000		677.15000		677.73700	677.73700			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	690.29800		690.29800		690.89900	690.89900			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	703.88600		703.88600		704.49900	704.49900			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.44000		92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.54000		92.46000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.61000		92.39000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.66000		92.34000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.69000		92.31000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.71000		92.29000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.73000		92.27000		7.73000	92.27000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13550		0.13550		0.13760	0.13760			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13560		0.13560		0.13690	0.13690			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13470		0.13470		0.13700	0.13700			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13420		0.13420		0.13780	0.13780			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	9.81360		9.81360		9.99450	9.99450		16.55	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	9.95150		9.95150		10.13410	10.13410		16.01	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	10.11040		10.11040		10.29500	10.29500		16.25	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	10.23700		10.23700		10.44570	10.44570		16.58	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.29540		1.29540		1.30200	1.30200			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.31010		1.31010		1.31680	1.31680			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.32720		1.32720		1.33360	1.33360			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.33980		1.33980		1.34910	1.34910			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future	1.27220		1.27220		1.26490	1.26490			0.00	0.00	0	1,411.00

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			1.27520		1.27520		1.26790	1.26790			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.27820		1.27820		1.27080	1.27080			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.28110		1.28110		1.27370	1.27370			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.07370		1.07370		1.06550	1.06550			0.00	107,370.00	100	52.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.07850		1.07850		1.07040	1.07040			0.00	43,140.00	40	40.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.08390		1.08390		1.07570	1.07570			0.00	0.00	0	31,922.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.08910		1.08910		1.08080	1.08080			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			9.00538		111.00058		9.07771	110.50559		9.29	0.00	246,310,287.02	2,219	114,114.00
R186	On 02/02/2017	Bond Future	8.00	Call	68.28000		0.06828		57.45000	0.05745	68.280	8.98	0.04	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	293.46000		0.29346		249.34000	0.24934	293.460	9.09	0.14	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	359.42000		0.35942		306.18000	0.30618	359.420	9.11	0.17	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	608.08000		0.60808		522.37000	0.52237	608.080	9.16	0.25	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	643.97000		0.64397		553.79000	0.55379	643.970	9.17	0.26	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,162.50000		2.16250		2,501.14000	2.50114	2,162.500	9.25	0.58	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,042.20000		2.04220		2,371.83000	2.37183	2,042.200	9.26	0.56	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,851.36000		1.85136		2,165.59000	2.16559	1,851.360	9.27	0.53	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,605.61000		1.60561		1,897.70000	1.89770	1,605.610	9.30	0.48	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,356.27000		1.35627		1,622.70000	1.62270	1,356.270	9.35	0.43	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	669.32000		0.66932		842.73000	0.84273	669.320	9.52	0.26	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	515.36000		0.51536		661.17000	0.66117	515.360	9.58	0.21	1,162,513.73	50	13,500.00
R186	On 04/05/2017	Bond Future			9.05263		113.15396		9.12763	112.65157		9.06	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.09086		110.11584		9.16911	109.60261		9.24	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			296.15886		296.15886		296.80961	296.80961			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			301.92203		301.92203		302.59131	302.59131			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			301.08413		301.08413		301.76481	301.76481			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			246.30461		246.30461		246.33140	246.33140			0.00	0.00	0	36,620.00
R202	On 04/05/2017	Bond Future			251.09770		251.09770		251.12998	251.12998			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			252.47547		252.47547		252.50642	252.50642			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			8.72986		98.88145		8.79246	98.60037		6.64	0.00	118,657,740.00	1,200	19,260.00
R2023	On 04/05/2017	Bond Future			8.77475		96.86712		8.84029	96.58250		6.64	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.80760		98.80801		8.87699	98.51697		6.32	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

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		7.72487	103.59401		7.80765	103.54617		0.62	0.00	0.00	0	27,039.00
R203	On 04/05/2017	Bond Future		7.51649	101.43049		7.65046	101.38372		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		9.40138	89.76841		9.47344	89.27556			0.00	0.00	0	32,061.00
R2030	On 04/05/2017	Bond Future		9.45377	91.51015		9.52803	91.00949			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.50044	89.33666		9.57740	88.82529			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		9.53831	92.71438		9.61035	92.18825		12.70	0.00	0.00	0	18,016.00
R2032	On 04/05/2017	Bond Future		9.58985	90.35379		9.66398	89.81930		13.02	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.63423	92.16440		9.71085	91.61854		12.72	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		9.68048	97.10044		9.75765	96.48515			0.00	58,939,967.08	607	6,944.00
R2035	On 04/05/2017	Bond Future		9.73171	94.48066		9.81104	93.85531			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.77664	96.37383		9.85854	95.73525			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		9.72718	89.43581		9.79912	88.86338		14.83	0.00	8,943,581.00	100	45,371.00
R2037	On 04/05/2017	Bond Future		9.78080	91.17109		9.85471	90.58934		14.57	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.82965	88.74038		9.90594	88.14633		14.94	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		7.94322	101.13667		8.00885	101.02466		1.94	0.00	0.00	0	30,194.00
R204	On 04/05/2017	Bond Future		7.96117	103.09870		8.03636	102.98653		1.77	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.93084	101.12224		8.02117	101.00707		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		9.75668	93.28325		9.82859	92.66916		15.48	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.80952	95.09327		9.88339	94.46902		15.21	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.85771	92.49074		9.93393	91.85324		15.61	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		9.76029	90.60564		9.83216	89.98499		16.18	0.00	0.00	0	20,651.00
R2044	On 04/05/2017	Bond Future		9.81108	92.36359		9.88485	91.73274		15.90	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.85731	89.83157		9.93336	89.18740		16.32	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		9.73636	94.25484		9.80826	93.61850		15.99	0.00	14,326,735.68	152	68,598.00

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			9.78233		91.64330		9.85608	90.99643		16.49	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.82259		93.47966		9.89853	92.81909		16.15	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			8.23504		97.92882		8.30434	97.75419		3.17	0.00	0.00	0	85,410.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,741.64000		1.74164		1,592.04000	1.59204	1,741.640	3.29	0.91	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.28093		99.82874		8.35660	99.65263		3.00	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.30340		98.18476		8.38801	98.00442		2.89	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	802.63000		0.80263		727.58000	0.72758	802.630	2.88	0.46	0.00	0	51.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.42649		96.63450		8.49487	96.40804		4.54	0.00	7,344,222.00	76	33,468.00
R208	On 04/05/2017	Bond Future			8.46885		95.10619		8.54171	94.87719		4.50	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.49435		97.01192		8.57313	96.77761		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			9.61951		72.98780		9.69132	72.50938		14.74	0.00	122,984,443.00	1,685	63,540.00
R209	On 04/05/2017	Bond Future			9.66592		71.25286		9.73959	70.76647		15.20	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.70594		72.68070		9.78177	72.18408		14.96	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			187.47706		187.47706		187.49742	187.49742			0.00	6,561,697.10	35	1,885.00
R210	On 04/05/2017	Bond Future			188.80742		188.80742		188.83194	188.83194			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			192.60094		192.60094		192.62456	192.62456			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			146.42750		146.42750		146.58447	146.58447			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			149.27710		149.27710		149.44000	149.44000			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			150.24459		150.24459		150.40970	150.40970			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	9.42722		84.39075		9.49923	83.91266		12.44	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future	9.47338		82.47591		9.54743	81.99010		12.77	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.51274		84.12849		9.58925	83.63232		12.53	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	9.68521		73.35698		9.75704	72.85755		15.47	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.72956		71.48179		9.80318	70.97404		15.94	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.76818		72.91413		9.84391	72.39570		15.69	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	23,266.83000	23,266.83000		23,557.03000	23,557.03000				0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	23,651.40000	23,651.40000		23,954.69000	23,954.69000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.72900	9.72900		9.88580	9.88580			16.23	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.89210	9.89210		10.05110	10.05110			15.75	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	10.08130	10.08130		10.24180	10.24180			16.00	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	3.90640	3.90640		3.97910	3.97910			17.51	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.88980	3.88980		3.96050	3.96050			16.80	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.86120	3.86120		3.93080	3.93080			16.87	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.40030	1.40030		1.42170	1.42170				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.36400	1.36400		1.37720	1.37720				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.30200	1.30200		1.32110	1.32110				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.24920	1.24920		1.27050	1.27050				0.00	0.00	0	0.00
Total for Derivatives :												4,861,239,786.53	332,481	4,684,725.00
Grand Total:												4,861,239,786.53	332,481	4,684,725.00