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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/12/2016

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 09/12/2016	Any day expiry	13.72230	13.72230		13.52240	13.52240		25.60	0.00	0.00	0	0.00
\$ / R	On 09/12/2016	Any day expiry	14.11	Put	397.91890	0.39792	597.12630	0.59713	397.919	38.08	0.92	0	30,000.00
\$ / R	On 09/12/2016	Any day expiry	14.15	Call	8.55190	0.00855	8.44460	0.00844	8.552	39.30	0.07	0	70.00
\$ / R	On 09/12/2016	Any day expiry	14.15	Put	436.25190	0.43625	636.04460	0.63604	436.252	39.30	0.93	0	70.00
\$ / R	On 12/12/2016	Any day expiry			13.72230	13.72230				18.29	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	1,031.90680	1.03191	1,226.15960	1.22616	1,031.907	34.30	0.98	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			13.71740	13.71740				18.34	0.00	0	353.00
\$ / R	On 14/12/2016	Any day expiry			13.71950	13.71950				18.34	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			13.72170	13.72170				22.01	0.00	488	1,777.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.73020	13.73020				20.88	0.00	81,656	349,673.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	0.65170	0.00065	1.06500	0.00107	0.652	31.84	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	6.66600	0.00667	8.20730	0.00821	6.666	26.31	0.03	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	8.94220	0.00894	11.36190	0.01136	8.942	24.32	0.04	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	14.97650	0.01498	29.90130	0.02990	14.977	21.22	0.07	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	36.18790	0.03619	73.90000	0.07390	36.188	20.67	0.14	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	448.50950	0.44851	316.31380	0.31631	448.509	20.71	0.79	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	13.34	Put	58.30950	0.05831	111.61380	0.11161	58.309	20.71	0.21	0.00	0	7,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.35	Put	60.53370	0.06053	115.24800	0.11525	60.534	20.72	0.21	0.00	0	4,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.40	Put	72.61610	0.07262	134.59790	0.13460	72.616	20.74	0.24	0.00	0	3,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.48	Put	95.49390	0.09549	169.68830	0.16969	95.494	20.77	0.30	0.00	0	9,347.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.50	Put	101.93370	0.10193	179.26050	0.17926	101.934	20.78	0.31	0.00	0	36,016.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Call	213.55130	0.21355	138.91300	0.13891	213.551	20.86	0.53	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Put	183.35130	0.18335	294.21300	0.29421	183.351	20.86	0.47	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.75	Put	208.69090	0.20869	327.68420	0.32768	208.691	20.88	0.51	0.00	0	12,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.77	Put	219.48910	0.21949	341.53810	0.34154	219.489	20.89	0.52	0.00	0	19,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.85	Put	265.82600	0.26583	399.44510	0.39945	265.826	20.97	0.59	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.90	Put	297.26500	0.29727	437.52230	0.43752	297.265	21.02	0.63	0.00	0	250.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Call	95.71030	0.09571	62.21930	0.06222	95.710	21.11	0.30	0.00	0	23,025.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Put	365.51030	0.36551	517.51930	0.51752	365.510	21.11	0.70	0.00	0	88,710.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.05	Call	82.33090	0.08233	53.92340	0.05392	82.331	21.16	0.27	0.00	0	300.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.08	Call	75.04240	0.07504	49.43180	0.04943	75.042	21.18	0.25	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.09	Call	72.73100	0.07273	48.01030	0.04801	72.731	21.19	0.25	0.00	0	1,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.10	Put	440.27720	0.44028	601.92610	0.60193	440.277	21.20	0.76	0.00	0	2,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.12	Put	455.93750	0.45594	619.26360	0.61926	455.938	21.22	0.77	0.00	0	800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.14	Put	471.81760	0.47182	636.73940	0.63674	471.818	21.24	0.78	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.15	Put	479.83670	0.47984	645.52740	0.64553	479.837	21.25	0.79	0.00	0	150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.18	Call	54.40360	0.05440	36.78080	0.03678	54.404	21.28	0.20	0.00	0	4,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Call	50.89630	0.05090	34.63490	0.03463	50.896	21.30	0.19	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Put	520.69630	0.52070	689.93490	0.68993	520.696	21.30	0.81	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Call	42.94030	0.04294	29.76180	0.02976	42.940	21.34	0.16	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Put	562.74030	0.56274	735.06180	0.73506	562.740	21.34	0.84	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.30	Put	605.85460	0.60585	781.90040	0.78190	605.855	21.39	0.86	0.00	0	3,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.34	Call	31.24330	0.03124	24.35760	0.02436	31.243	21.43	0.13	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.40	Call	25.06150	0.02506	21.39460	0.02139	25.062	21.48	0.10	0.00	0	26,120.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.45	Put	740.55380	0.74055	924.54640	0.92455	740.554	21.53	0.91	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Call	18.96170	0.01896	17.35030	0.01735	18.962	22.11	0.08	0.00	0	1,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Put	788.76170	0.78876	972.65030	0.97265	788.762	22.11	0.92	0.00	0	32,849.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.51	Put	798.43100	0.79843	982.29830	0.98230	798.431	22.23	0.92	0.00	0	1,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.60	Call	16.01690	0.01602	14.18890	0.01419	16.017	23.28	0.07	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.63	Put	915.07070	0.91507	1,098.68020	1.09868	915.071	23.63	0.94	0.00	0	5,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.66	Put	944.37860	0.94438	1,127.92710	1.12793	944.379	23.98	0.94	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.69	Call	13.93520	0.01394	11.92520	0.01193	13.935	24.33	0.06	0.00	0	7,150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	983.53090	0.98353	1,167.00220	1.16700	983.531	24.44	0.94	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	1,081.73280	1.08173	1,265.03250	1.26503	1,081.733	25.61	0.95	0.00	0	56,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.82	Call	11.62010	0.01162	9.38980	0.00939	11.620	25.84	0.05	0.00	0	8,756.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	11.03580	0.01104	8.74860	0.00875	11.036	26.30	0.04	0.00	0	800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	9.34710	0.00935	6.66460	0.00666	9.347	27.93	0.04	0.00	0	88,249.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	1,279.14710	1.27915	1,461.96460	1.46196	1,279.147	27.93	0.96	0.00	0	29,368.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.10	Call	8.40820	0.00841	5.47540	0.00548	8.408	29.10	0.03	0.00	0	1,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	1,477.07750	1.47708	1,659.82580	1.65983	1,477.078	30.02	0.97	0.00	0	6,985.00	

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	15.21	Put	1,486.94210	1.48694	1,669.74200	1.66974	1,486.942	30.09	0.97	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	5.05530	0.00506	3.14900	0.00315	5.055	31.41	0.02	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,674.85530	1.67486	1,858.44900	1.85845	1,674.855	31.41	0.98	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	4.39980	0.00440	2.74210	0.00274	4.400	31.96	0.02	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,774.05220	1.77405	1,957.95050	1.95795	1,774.052	32.10	0.98	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,843.58080	1.84358	2,027.65760	2.02766	1,843.581	32.58	0.99	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,952.96200	1.95296	2,137.27280	2.13727	1,952.962	33.34	0.99	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,072.42310	2.07242	2,256.93720	2.25694	2,072.423	34.17	0.99	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	2.43260	0.00243	1.51850	0.00152	2.433	34.52	0.01	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	1.95670	0.00196	1.22160	0.00122	1.957	35.55	0.01	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,271.75670	2.27176	2,456.52160	2.45652	2,271.757	35.55	0.99	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	1.68120	0.00168	1.04960	0.00105	1.681	36.31	0.01	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	1.29700	0.00130	0.80090	0.00080	1.297	37.70	0.00	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,800.77650	2.80078	2,985.89190	2.98589	2,800.777	39.13	1.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	0.94080	0.00094	0.57650	0.00058	0.941	39.21	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,960.52680	2.96053	3,145.78160	3.14578	2,960.527	39.78	1.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	0.62860	0.00063	0.43620	0.00044	0.629	40.11	0.00	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	0.48970	0.00049	0.36910	0.00037	0.490	40.68	0.00	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	0.44850	0.00045	0.34840	0.00035	0.449	40.88	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	0.41830	0.00042	0.33300	0.00033	0.418	41.04	0.00	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	0.21700	0.00022	0.22090	0.00022	0.217	42.63	0.00	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	0.18180	0.00018	0.19880	0.00020	0.182	43.08	0.00	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	0.14140	0.00014	0.15470	0.00015	0.141	43.73	0.00	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	0.13500	0.00014	0.14280	0.00014	0.135	43.85	0.00	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	0.07430	0.00007	0.06170	0.00006	0.074	44.70	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	0.06270	0.00006	0.05220	0.00005	0.063	44.70	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	0.05600	0.00006	0.04680	0.00005	0.056	44.70	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	0.05290	0.00005	0.04420	0.00004	0.053	44.70	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.00540	0.00001	0.00480	0.00000	0.005	44.70	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.00410	0.00000	0.00370	0.00000	0.004	44.70	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.00380	0.00000	0.00340	0.00000	0.004	44.70	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.00240	0.00000	0.00220	0.00000	0.002	44.70	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.00180	0.00000	0.00160	0.00000	0.002	44.70	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.00040	0.00000	0.00030	0.00000	0.000	44.70	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.00030	0.00000	0.00030	0.00000	0.000	44.70	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.00020	0.00000	0.00020	0.00000	0.000	44.70	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.00010	0.00000	0.00010	0.00000	0.000	44.70	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.00010	0.00000	0.00010	0.00000	0.000	44.70	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.00010	0.00000	0.00010	0.00000	0.000	44.70	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.00000	0.00000	0.00000	0.00000	0.000	44.70	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.00000	0.00000	0.00000	0.00000	0.000	44.70	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00000	0.00000	0.00000	0.00000	0.000	44.70	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00000	0.00000	0.00000	0.00000	0.000	44.70	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.73520	13.73520	13.55030	13.55030		20.93	0.00	0.00	0	720.00

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\$ / R	On 21/12/2016	Any day expiry	13.50	Put	115.13740	0.11514	189.44660	0.18945	115.137	20.71	0.32	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	54.69160	0.05469	34.40950	0.03441	54.692	22.52	0.18	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	14.03450	0.01403	9.05330	0.00905	14.035	27.63	0.05	0.00	0	20,000.00
\$ / R	On 28/12/2016	Any day expiry			13.75560	13.75560	13.57000	13.57000		19.44	0.00	1,184,748.60	87	2,562.00
\$ / R	On 29/12/2016	Any day expiry			13.75850	13.75850	13.57280	13.57280		19.46	0.00	0.00	0	0.00
\$ / R	On 04/01/2017	Any day expiry			13.77600	13.77600	13.58960	13.58960		18.70	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			13.79630	13.79630	13.60880	13.60880		18.46	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			13.80190	13.80190	13.61400	13.61400		18.61	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	409.60920	0.40961	540.29240	0.54029	409.609	19.00	0.56	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	7.26650	0.00727	5.92840	0.00593	7.266	24.00	0.02	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			13.81240	13.81240	13.62440	13.62440		18.52	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			13.81500	13.81500	13.62700	13.62700		18.58	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	184.35960	0.18436	146.06110	0.14606	184.360	19.78	0.32	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			13.82030	13.82030	13.63220	13.63220		18.70	0.00	0.00	0	184.00
\$ / R	On 23/01/2017	Any day expiry			13.82820	13.82820	13.64000	13.64000		18.60	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			13.83340	13.83340	13.64520	13.64520		18.71	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	539.82590	0.53983	674.82480	0.67482	539.826	19.41	0.59	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	23.65130	0.02365	18.92530	0.01893	23.651	22.79	0.05	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			13.83870	13.83870	13.65040	13.65040		18.80	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	364.46700	0.36447	477.10740	0.47711	364.467	18.80	0.47	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	195.59540	0.19560	158.30200	0.15830	195.595	20.20	0.31	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			13.84920	13.84920	13.66080	13.66080		18.84	0.00	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	586.86600	0.58687	722.33170	0.72233	586.866	19.53	0.60	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	96.32010	0.09632	78.95690	0.07896	96.320	21.56	0.16	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			13.89400	13.89400	13.70510	13.70510		19.06	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	736.25660	0.73626	874.96700	0.87497	736.257	19.92	0.62	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	154.29370	0.15429	130.32710	0.13033	154.294	21.38	0.22	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			13.92030	13.92030	13.73120	13.73120		18.94	0.00	0.00	0	5,745.00
\$ / R	On 28/02/2017	Any day expiry			13.92300	13.92300	13.73390	13.73390		18.95	0.00	0.00	0	365.00
\$ / R	On 01/03/2017	Any day expiry			13.92560	13.92560	13.73650	13.73650		18.97	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.95720	13.95720	13.76810	13.76810		19.01	0.00	939,375,388.80	67,304	302,822.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	44.05940	0.04406	59.20600	0.05921	44.059	18.65	0.07	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	67.68570	0.06769	94.42000	0.09442	67.686	17.98	0.11	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	156.23060	0.15623	208.24620	0.20825	156.231	18.03	0.21	53,436,963.97	18,650	111,777.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	163.57430	0.16357	0.00000	0.00000	163.574	18.04	0.21	2,966,044.35	1,000	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	181.66060	0.18166	240.26240	0.24026	181.661	18.06	0.23	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	225.06030	0.22506	295.80530	0.29581	225.060	18.12	0.27	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	318.29070	0.31829	404.34480	0.40434	318.291	18.44	0.34	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	691.04700	0.69105	597.02790	0.59703	691.047	18.63	0.61	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	664.49120	0.66449	573.42840	0.57343	664.491	18.69	0.60	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	565.05400	0.56505	683.15470	0.68315	565.054	19.11	0.49	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	624.96310	0.62496	748.21310	0.74821	624.963	19.29	0.52	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	410.25820	0.41026	353.89910	0.35390	410.258	19.66	0.42	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	753.05820	0.75306	885.79910	0.88580	753.058	19.66	0.58	0.00	0	30,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	378.16580		0.37817		326.14590	0.32615	378.166	19.85	0.40	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	820.96580		0.82097		958.04590	0.95805	820.966	19.85	0.60	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	366.00890		0.36601		315.64410	0.31564	366.009	19.92	0.39	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	848.80890		0.84881		987.54410	0.98754	848.809	19.92	0.61	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	348.46490		0.34846		300.65270	0.30065	348.465	20.04	0.37	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,000.88570		1.00089		1,148.18210	1.14818	1,000.886	20.31	0.66	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	249.25420		0.24925		0.00000	0.00000	249.254	20.82	0.28	3,949,179.20	1,000	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	239.31640		0.23932		207.40130	0.20740	239.316	20.92	0.28	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	231.66020		0.23166		200.85540	0.20086	231.660	20.99	0.27	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	213.60540		0.21361		185.42440	0.18542	213.605	21.19	0.25	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,465.09450		1.46509		1,628.60720	1.62861	1,465.095	21.44	0.77	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,575.94680		1.57595		1,741.54740	1.74155	1,575.947	21.69	0.79	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	156.54790		0.15655		135.49920	0.13550	156.548	21.89	0.19	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,873.02400		1.87302		2,044.96490	2.04496	1,873.024	22.24	0.84	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,908.75370		1.90875		2,081.32360	2.08132	1,908.754	22.31	0.84	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	119.81720		0.11982		104.19320	0.10419	119.817	22.40	0.15	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	101.53100		0.10153		88.59870	0.08860	101.531	22.73	0.13	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	84.77670		0.08478		74.29190	0.07429	84.777	23.08	0.11	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	67.61630		0.06762		59.60560	0.05961	67.616	23.53	0.09	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,848.25370		2.84825		3,029.64020	3.02964	2,848.254	23.94	0.92	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	43.72580		0.04373		38.26300	0.03826	43.726	24.12	0.06	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	32.51350		0.03251		29.12640	0.02913	32.513	24.35	0.05	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	10.47520		0.01048		9.56130	0.00956	10.475	24.97	0.02	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	10.35240		0.01035		9.45120	0.00945	10.352	24.97	0.02	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	5.27660		0.00528		4.88100	0.00488	5.277	24.97	0.01	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	3.29180		0.00329		3.07600	0.00308	3.292	24.97	0.01	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.21970		0.00022		0.22010	0.00022	0.220	24.97	0.00	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.00530		14.00530		13.81590	13.81590		19.19	0.00	0.00	0	1,561.00
\$ / R	On 11/04/2017	Any day expiry			14.03460		14.03460		13.84520	13.84520		19.24	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.03730		14.03730		13.84790	13.84790		19.24	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	581.32620		0.58133		688.92270	0.68892	581.326	19.11	0.46	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	84.31610		0.08432		77.00460	0.07700	84.316	23.98	0.10	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.03990		14.03990		13.85050	13.85050		19.26	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.06130		14.06130		13.87180	13.87180		19.24	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.07200		14.07200		13.88250	13.88250		19.28	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	518.06580		0.51807		615.15600	0.61516	518.066	18.88	0.41	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	679.94690		0.67995		792.36170	0.79236	679.947	19.28	0.48	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	352.17310		0.35217		310.70390	0.31070	352.173	20.85	0.32	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	125.76290		0.12576		110.90090	0.11090	125.763	23.21	0.13	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.21870		14.21870		14.02830	14.02830		19.35	0.00	72,145,683.80	5,074	188,216.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	587.94280		0.58794		680.63730	0.68064	587.943	18.86	0.39	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	608.10800		0.60811		702.49830	0.70250	608.108	18.91	0.40	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	736.44220		0.73644		840.87010	0.84087	736.442	19.23	0.45	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	776.17410		0.77617		883.55580	0.88356	776.174	19.32	0.46	0.00	0	1,400.00

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	14.23	Put	805.25760	0.80526	914.62930	0.91463	805.258	19.39	0.47	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	865.03210	0.86503	978.19790	0.97820	865.032	19.53	0.49	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	689.79710	0.68980	618.74010	0.61874	689.797	19.77	0.47	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,233.94440	1.23394	1,366.80200	1.36680	1,233.944	20.31	0.59	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	434.33880	0.43434	390.37110	0.39037	434.339	21.10	0.33	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,694.45120	1.69445	1,842.60960	1.84261	1,694.451	21.25	0.68	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	357.91230	0.35791	320.42790	0.32043	357.912	21.63	0.28	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,919.21230	1.91921	2,072.12790	2.07213	1,919.212	21.63	0.72	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	345.14180	0.34514	308.99440	0.30899	345.142	21.72	0.27	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	343.35900	0.34336	307.39830	0.30740	343.359	21.73	0.27	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	319.38860	0.31939	285.95270	0.28595	319.389	21.90	0.25	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	303.37790	0.30338	271.63720	0.27164	303.378	22.03	0.24	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	279.54660	0.27955	250.34410	0.25034	279.547	22.23	0.23	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	220.70030	0.22070	197.83150	0.19783	220.700	22.81	0.18	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	127.19520	0.12720	117.23220	0.11723	127.195	25.33	0.11	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	102.56500	0.10257	88.89780	0.08890	102.565	25.90	0.09	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	52.92980	0.05293	45.40660	0.04541	52.930	25.90	0.05	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.28010	14.28010	14.08850	14.08850		19.46	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	667.81210	0.66781	763.65290	0.76365	667.812	19.00	0.41	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	165.64970	0.16565	153.84030	0.15384	165.650	24.69	0.13	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.30410	14.30410	14.11200	14.11200		19.46	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.46170	14.46170	14.26650	14.26650		19.49	0.00	72,308.50	5	4,455.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	252.56010	0.25256	301.85690	0.30186	252.560	17.74	0.19	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	329.34370	0.32934	382.82580	0.38283	329.344	18.09	0.23	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	465.64440	0.46564	532.44070	0.53244	465.644	18.36	0.29	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	609.16520	0.60917	693.81810	0.69382	609.165	18.59	0.35	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	613.87150	0.61387	698.89720	0.69890	613.872	18.60	0.35	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	851.49380	0.85149	952.28730	0.95229	851.494	19.20	0.43	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	908.20660	0.90821	1,011.98550	1.01199	908.207	19.32	0.44	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	996.39830	0.99640	1,104.41060	1.10441	996.398	19.52	0.47	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	460.03630	0.46004	417.61400	0.41761	460.036	21.90	0.29	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	394.97460	0.39497	358.78470	0.35878	394.975	22.35	0.25	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	366.52950	0.36653	333.10490	0.33310	366.529	22.58	0.24	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	362.47630	0.36248	329.44540	0.32945	362.476	22.61	0.24	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	267.41250	0.26741	248.30030	0.24830	267.413	24.05	0.18	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.55560	14.55560	14.35940	14.35940		19.56	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.70560	14.70560	14.50800	14.50800		19.69	0.00	0.00	0	14,956.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	495.58820	0.49559	560.70450	0.56070	495.588	18.29	0.27	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	774.28510	0.77429	862.16590	0.86217	774.285	18.83	0.36	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	820.33320	0.82033	910.89280	0.91089	820.333	18.94	0.38	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	851.76440	0.85176	944.09830	0.94410	851.764	19.01	0.38	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	867.70040	0.86770	960.90640	0.96091	867.700	19.05	0.39	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,046.42770	1.04643	1,148.68630	1.14869	1,046.428	19.44	0.43	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,063.98160	1.06398	1,166.83160	1.16683	1,063.982	19.48	0.44	0.00	0	22,000.00

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	16.55	Call	642.28250	0.64228	589.72640	0.58973	642.283	21.78	0.34	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	590.97020	0.59097	542.62990	0.54263	590.970	22.07	0.31	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	538.16530	0.53817	494.23020	0.49423	538.165	22.41	0.29	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	531.79290	0.53179	488.39450	0.48839	531.793	22.45	0.29	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	527.07740	0.52708	484.07210	0.48407	527.077	22.49	0.28	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	520.86590	0.52087	478.39000	0.47839	520.866	22.53	0.28	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	419.65900	0.41966	390.60530	0.39061	419.659	23.59	0.23	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.94660	14.94660	14.75050	14.75050		20.20	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.18770	15.18770	14.99310	14.99310		20.54	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	716.49850	0.71650	786.01340	0.78601	716.499	19.09	0.28	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.73020	13.73020	13.54470	13.54470		20.88	0.00	27,460.40	2	394.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.95720	13.95720	13.76810	13.76810		19.01	0.00	418,716.00	30	522.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.21870	14.21870	14.02830	14.02830		19.35	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.46170	14.46170	14.26650	14.26650		19.49	0.00	0.00	0	0.00
£ / R	On 15/12/2016	Any day expiry			17.28310	17.28310	17.04520	17.04520		24.58	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.29470	17.29470	17.05890	17.05890		22.52	0.00	22,206,394.80	1,284	32,715.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	7.24490	0.00724	12.90970	0.01291	7.245	25.17	0.03	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	606.47690	0.60648	442.02120	0.44202	606.477	21.60	0.80	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	71.77690	0.07178	143.12120	0.14312	71.777	21.60	0.20	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	190.72770	0.19073	315.52410	0.31552	190.728	22.23	0.39	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	267.11530	0.26712	182.22260	0.18222	267.115	22.52	0.50	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	272.41530	0.27242	423.32260	0.42332	272.415	22.52	0.50	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	72.45000	0.07245	47.83740	0.04784	72.450	24.81	0.18	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	777.75000	0.77775	988.93740	0.98894	777.750	24.81	0.82	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	4.63880	0.00464	3.36920	0.00337	4.639	29.93	0.01	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,115.82290	4.11582	4,351.76090	4.35176	4,115.823	40.99	1.00	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.00640	0.00001	0.00610	0.00001	0.006	48.18	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			17.46770	17.46770	17.22910	17.22910		20.24	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			17.57070	17.57070	17.33100	17.33100		20.13	0.00	0.00	0	34.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.61830	17.61830	17.37910	17.37910		20.09	0.00	792,823.50	45	23,368.00
£ / R	On 31/03/2017	Any day expiry			17.68760	17.68760	17.44780	17.44780		19.91	0.00	0.00	0	89.00
£ / R	On 25/04/2017	Any day expiry			17.78250	17.78250	17.54190	17.54190		19.71	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.98940	17.98940	17.74790	17.74790		19.37	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.33990	18.33990	18.09070	18.09070		18.85	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.69280	18.69280	18.44160	18.44160		18.65	0.00	0.00	0	5,698.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.12035	0.12035	0.11886	0.11886		30.81	0.00	120.35	1	11,155.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12285	0.12285	0.12135	0.12135		24.22	0.00	0.00	0	109.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12578	0.12578	0.12426	0.12426		23.19	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12854	0.12854	0.12698	0.12698		23.12	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			14.60680	14.60680	14.55730	14.55730		19.29	0.00	14,869,722.40	1,018	51,079.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	3.62650	0.00363	2.61280	0.00261	3.626	31.28	0.01	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	2,295.21940	2.29522	2,344.12250	2.34412	2,295.219	33.97	0.99	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.00000	0.00000	0.00000	0.00000	0.000	45.04	0.00	0.00	0	2,961.00
€ / R	On 23/01/2017	Any day expiry			14.74140	14.74140	14.69110	14.69110		17.12	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.74820	14.74820	14.69800	14.69800		17.24	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.76900	14.76900	14.71870	14.71870		17.34	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.85220	14.85220	14.80210	14.80210		17.73	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.86610	14.86610	14.81600	14.81600		17.69	0.00	0.00	0	26.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.91120	14.91120	14.86200	14.86200		17.77	0.00	10,870,264.80	729	44,913.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	263.25890	0.26326	286.50940	0.28651	263.259	17.23	0.30	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	591.75190	0.59175	572.50370	0.57250	591.752	17.68	0.55	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	217.53190	0.21753	210.44810	0.21045	217.532	19.55	0.26	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	78.40470	0.07840	75.62460	0.07562	78.405	21.23	0.11	0.00	0	1,000.00
€ / R	On 15/03/2017	Any day expiry			14.91850	14.91850	15.06100	15.06100		17.81	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.97660	14.97660	14.92780	14.92780		17.89	0.00	0.00	0	7.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.26410	15.26410	15.21660	15.21660		18.03	0.00	0.00	0	78,142.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.59930	15.59930	15.54780	15.54780		18.10	0.00	93,595.80	6	1,156.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.93810	15.93810	15.88620	15.88620		18.22	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.79071	98.79071	98.63744	98.63744			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.93146	95.93146	95.76766	95.76766			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.76474	94.76474	94.59328	94.59328			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.91468	96.91468	96.73858	96.73858			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.61455	100.61455	100.43667	100.43667			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			100.00780	100.00780	100.00826	100.00826			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63102	99.63102	99.63265	99.63265			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.67800	99.67800	99.67823	99.67823			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.96092	99.96092	99.95988	99.95988			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.98300	99.98300	99.98204	99.98204			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.28231	99.28231	99.28216	99.28216			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.96746	98.96746	98.96815	98.96815			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.05610	99.05610	99.05624	99.05624			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.57000	99.57000	99.57000	99.57000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.09515	98.09515	98.05178	98.05178			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.45352	97.45352	97.40414	97.40414			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.78342	96.78342	96.72676	96.72676			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.09181	97.09181	97.02849	97.02849			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.36323	99.36323	99.29761	99.29761			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future			512.25200	512.25200	513.02700	513.02700			0.00	0.00	0	7.00

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
AL37	On 04/05/2017	Index Future		522.17900	522.17900		522.96800	522.96800			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		532.62500	532.62500		533.43900	533.43900			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future		592.02600	592.02600		593.45000	593.45000			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future		603.49900	603.49900		604.95000	604.95000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		615.57100	615.57100		617.06200	617.06200			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		537.35900	537.35900		538.79800	538.79800			0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future		547.77300	547.77300		549.24000	549.24000			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		558.73100	558.73100		560.23600	560.23600			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.22160	10.22160		10.09350	10.09350		15.01	0.00	15,363,064.80	1,503	8,045.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.37050	10.37050		10.24020	10.24020		13.96	0.00	15,555,750.00	1,500	12,259.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.54260	10.54260		10.41180	10.41180		14.34	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.70500	10.70500		10.57100	10.57100		14.86	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.86880	10.86880		10.73210	10.73210		15.21	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.39360	10.39360		10.19640	10.19640		17.13	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.57660	10.57660		10.37560	10.37560		16.04	0.00	0.00	0	160.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.78690	10.78690		10.58360	10.58360		16.26	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.98310	10.98310		10.77480	10.77480		16.20	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		553.87860	553.87860		725.88200	725.88200			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		13.51920	13.51920		13.42440	13.42440		19.93	0.00	0.00	0	1,718.00
CHF / R	On 13/03/2017	Foreign Exchange Future		13.81700	13.81700		13.72260	13.72260		18.17	0.00	0.00	0	121.00
CHF / R	On 19/06/2017	Foreign Exchange Future		14.16430	14.16430		14.07000	14.07000		18.89	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		14.49470	14.49470		14.39750	14.39750		20.47	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		1.98650	1.98650		1.95870	1.95870		18.79	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future		1.99900	1.99900		1.97070	1.97070		17.25	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.01980	2.01980		1.99330	1.99330		17.49	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		2.04090	2.04090		2.01380	2.01380		18.17	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future		1.96500	1.96500		1.95780	1.95780		17.67	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.00590	2.00590		1.99930	1.99930		16.77	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.05370	2.05370		2.04740	2.04740		17.21	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

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
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.54908	79.33114		10.51431	79.55223				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.62927	77.07472		10.59333	77.30021				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.70289	78.61700		10.66555	78.84831				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	10.69114	83.41339		10.65633	83.66664				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.77137	80.76724		10.73540	81.02538				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.84422	82.38373		10.80689	82.64847				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	535.26200	535.26200		536.70700	536.70700				0.00	0.00	0	487.00
GOVI	On 04/05/2017	GOVI	545.63500	545.63500		547.10800	547.10800				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	556.55000	556.55000		558.06200	558.06200				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.77020	1.77020		1.74640	1.74640			18.26	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.80040	1.80040		1.77610	1.77610			18.64	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.83450	1.83450		1.81010	1.81010			19.05	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.86590	1.86590		1.84080	1.84080			18.90	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	126.37334	126.37334		126.76430	126.76430				0.00	53,961,416.18	427	3,231.00
I2025	On 04/05/2017	Bond Future	128.83016	128.83016		129.22863	129.22863				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.08148	130.08148		130.49027	130.49027				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	105.98014	105.98014		106.42931	106.42931				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	107.00055	107.00055		107.45842	107.45842				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	109.14737	109.14737		109.61636	109.61636				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	130.52229	130.52229		130.53493	130.53493				0.00	61,345,476.30	470	22,790.00
I2038	On 04/05/2017	Bond Future	133.05970	133.05970		133.07261	133.07261				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	134.22930	134.22930		134.24466	134.24466				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

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 02/02/2017	Bond Future	129.12006		129.12006		131.17507	131.17507			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	130.10123		130.10123		132.19613	132.19613			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	132.71173		132.71173		134.85080	134.85080			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	137.87096		137.87096		139.17844	139.17844			0.00	77,207,737.60	560	24,832.00
I2050	On 04/05/2017	Bond Future	140.55131		140.55131		141.88411	141.88411			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	141.70825		141.70825		143.07039	143.07039			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	246.20100		246.20100		247.83000	247.83000			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future	250.98700		250.98700		252.64800	252.64800			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	256.02200		256.02200		257.72100	257.72100			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	669.34200		669.34200		673.20800	673.20800			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	682.33400		682.33400		686.27700	686.27700			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	695.76600		695.76600		699.78700	699.78700			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	0.13450		0.13450		0.13270	0.13270			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13470		0.13470		0.13270	0.13270			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13480		0.13480		0.13280	0.13280			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13490		0.13490		0.13300	0.13300			0.00	0.00	0	1,382.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	9.83670		9.83670		9.67710	9.67710		16.21	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	9.97380		9.97380		9.81140	9.81140		15.28	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	10.13080		10.13080		9.96750	9.96750		15.49	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	10.27670		10.27670		10.10990	10.10990		15.99	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.29390		1.29390		1.28170	1.28170			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.31390		1.31390		1.29560	1.29560			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
PULA / R	On 19/06/2017	Foreign Exchange Future			1.32500		1.32500		1.31310	1.31310			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.33710		1.33710		1.32650	1.32650			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.25960		1.25960		1.25950	1.25950			0.00	0.00	0	2.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.26230		1.26230		1.26230	1.26230			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.26520		1.26520		1.26510	1.26510			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.26820		1.26820		1.26810	1.26810			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.06380		1.06380		1.07480	1.07480			0.00	531,900.00	500	52.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06830		1.06830		1.07950	1.07950			0.00	21,366.00	20	20.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07350		1.07350		1.08470	1.08470			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07870		1.07870		1.08980	1.08980			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.91006		111.65752		8.86958	111.93811		9.24	0.00	115,677,190.72	1,036	114,136.00
R186	On 02/02/2017	Bond Future	8.00	Call	87.20000		0.08720		107.65000	0.10765	87.200	8.93	0.05	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	368.33000		0.36833		429.95000	0.42995	368.330	9.05	0.18	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	448.96000		0.44896		519.95000	0.51995	448.960	9.07	0.20	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	747.90000		0.74790		848.60000	0.84860	747.900	9.12	0.30	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	790.64000		0.79064		895.07000	0.89507	790.640	9.12	0.31	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,749.43000		1.74943	1,621.64000	1.62164	1,749.430	9.20	0.52	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,642.09000		1.64209	1,520.05000	1.52005	1,642.090	9.21	0.50	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,473.14000		1.47314	1,360.55000	1.36055	1,473.140	9.22	0.47	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,258.38000		1.25838	1,158.60000	1.15860	1,258.380	9.25	0.42	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,044.30000		1.04430	958.33000	0.95833	1,044.300	9.30	0.37	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	478.83000		0.47883	434.46000	0.43446	478.830	9.47	0.20	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	358.92000		0.35892	324.58000	0.32458	358.920	9.53	0.16	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.95372		113.82130		8.91157	114.10734		9.02	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.98832		110.79333		8.94413	111.08704		9.29	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			294.61164		294.61164		296.04453	296.04453			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			300.33879		300.33879		301.79960	301.79960			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.46089		299.46089		300.95614	300.95614			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			242.30624		242.30624		245.55698	245.55698			0.00	0.00	0	36,620.00
R202	On 04/05/2017	Bond Future			247.01669		247.01669		250.33053	250.33053			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			248.30572		248.30572		251.69028	251.69028			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

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
R2023	On 02/02/2017	Bond Future		8.63365	99.31546		8.59290	99.50001		6.60	0.00	0.00	0	19,260.00
R2023	On 04/05/2017	Bond Future		8.67380	97.30757		8.63085	97.49573		6.61	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.70165	99.25452		8.65590	99.44812		6.35	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		7.66531	103.62846		7.60204	103.66507		0.62	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future		7.42176	101.46358		7.31497	101.50091		0.39	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		9.33208	90.24597		9.29180	90.52518			0.00	0.00	0	32,061.00
R2030	On 04/05/2017	Bond Future		9.38238	91.99515		9.34073	92.27979			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.42696	89.82872		9.38363	90.12064			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		9.47400	93.18786		9.43379	93.48575		12.66	0.00	174,540,861.78	1,873	19,889.00
R2032	On 04/05/2017	Bond Future		9.52370	90.83467		9.48220	91.13826		12.99	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.56631	92.65233		9.52325	92.96367		12.83	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		9.58541	97.86710		9.55035	98.15227			0.00	0.00	0	6,944.00
R2035	On 04/05/2017	Bond Future		9.63394	95.26032		9.59780	95.55105			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.67618	97.16641		9.63872	97.46459			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		9.64266	90.11581		9.60248	90.44194		14.78	0.00	0.00	0	45,256.00
R2037	On 04/05/2017	Bond Future		9.69394	91.86249		9.65255	92.19492		14.54	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.74044	89.44304		9.69758	89.78373		15.07	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		7.87036	101.26120		7.81619	101.35393		1.94	0.00	0.00	0	30,194.00
R204	On 04/05/2017	Bond Future		7.87761	103.22355		7.81444	103.31808		1.71	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.83342	101.24666		7.75667	101.34484		1.58	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		9.66712	94.05748		9.63204	94.36362		15.45	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.71751	95.88057		9.68139	96.19263		15.20	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.76324	93.29100		9.72583	93.61104		15.76	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		9.67089	91.38799		9.63580	91.69824		16.16	0.00	0.00	0	20,651.00
R2044	On 04/05/2017	Bond Future		9.71928	93.15933		9.68317	93.47563		15.90	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
R2044	On 03/08/2017	Bond Future			9.76311		90.64059		9.72576	90.96483		16.49	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			9.64685		95.05832		9.61177	95.37667		15.99	0.00	0.00	0	68,138.00
R2048	On 04/05/2017	Bond Future			9.69049		92.46054		9.65443	92.78502		16.50	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.72846		94.31062		9.69121	94.64323		16.34	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			8.12661		98.20284		8.07934	98.32260		3.17	0.00	0.00	0	85,432.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,990.34000		1.99034		2,104.88000	2.10488	1,990.340	3.29	0.94	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.16211		100.10608		8.10993	100.22819		2.90	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.17237		98.46486		8.11347	98.59111		2.86	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	923.78000		0.92378		991.61000	0.99161	923.780	2.85	0.51	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			8.30879		97.02585		8.26753	97.16351		4.53	0.00	0.00	0	33,611.00
R208	On 04/05/2017	Bond Future			8.34304		95.50320		8.29873	95.64351		4.39	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.35965		97.41419		8.31134	97.55897		4.24	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			9.53020		73.58974		9.49512	73.82829		14.68	0.00	0.00	0	66,790.00
R209	On 04/05/2017	Bond Future			9.57429		71.86498		9.53821	72.10821		15.15	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.61205		73.30301		9.57477	73.55240		15.07	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			186.11020		186.11020		186.12807	186.12807			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			187.41032		187.41032		187.42842	187.42842			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			191.17052		191.17052		191.19235	191.19235			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

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
R212	On 02/02/2017	Bond Future	145.55140		145.55140		146.08964	146.08964			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	148.38108		148.38108		148.92973	148.92973			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	149.32641		149.32641		149.88864	149.88864			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	9.34769		84.92338		9.30747	85.19461		12.38	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future	9.39161		83.01713		9.35012	83.29367		12.72	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.42873		84.67820		9.38571	84.96171		12.61	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	9.59584		73.98658		9.56077	74.23616		15.43	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.63795		72.12211		9.60192	72.37657		15.92	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.67436		73.56521		9.63717	73.82603		15.82	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	22,979.03000	22,979.03000		22,757.07000	22,757.07000				0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	23,349.65000	23,349.65000		23,124.52000	23,124.52000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.64800	9.64800		9.54320	9.54320			16.27	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.80860	9.80860		9.70180	9.70180			15.31	0.00	0.00	0	36.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.99380	9.99380		9.88730	9.88730			15.59	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	3.95500	3.95500		3.97710	3.97710			18.86	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.94430	3.94430		3.96660	3.96660			16.58	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.91770	3.91770		3.94320	3.94320			16.69	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.38810	1.38810		1.36620	1.36620				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.34460	1.34460		1.32380	1.32380				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29010	1.29010		1.26970	1.26970				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.23930	1.23930		1.21970	1.21970				0.00	0.00	0	0.00
Total for Derivatives :												2,764,399,163.45	186,268	4,750,970.00
Grand Total:												2,764,399,163.45	186,268	4,750,970.00