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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/12/2016

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 15/12/2016	Any day expiry	13.98950	13.98950		13.67060	13.67060		24.79	0.00	34,757,341.50	2,477	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.99200	13.99200		13.67060	13.67060		21.48	0.00	543,099,480.00	38,815	192,912.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	0.05930	0.00006	0.15300	0.00015	0.059	48.08	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	0.13600	0.00014	2.08830	0.00209	0.136	32.86	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	0.35800	0.00036	3.90860	0.00391	0.358	31.90	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	1.60850	0.00161	10.64820	0.01065	1.608	30.62	0.01	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	5.43720	0.00544	26.43150	0.02643	5.437	29.49	0.03	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	661.71940	0.66172	373.07140	0.37307	661.719	28.65	0.95	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	9.71940	0.00972	42.47140	0.04247	9.719	28.65	0.05	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	10.12780	0.01013	44.14550	0.04415	10.128	28.54	0.06	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	12.44170	0.01244	53.44030	0.05344	12.442	27.99	0.07	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	17.27830	0.01728	71.94450	0.07194	17.278	27.13	0.09	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	18.75160	0.01875	77.36060	0.07736	18.752	26.91	0.10	0	36,016.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	42.01900	0.04202	157.84530	0.15785	42.019	24.74	0.20	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	51.15470	0.05115	188.42880	0.18843	51.155	24.20	0.24	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	55.29970	0.05530	201.38280	0.20138	55.300	23.98	0.26	0	19,800.00

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	13.85	Put	75.12580		0.07513	256.96440	0.25696	75.126	23.11	0.33	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.90	Put	90.52980		0.09053	294.46570	0.29447	90.530	22.57	0.39	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	121.60730		0.12161	45.38960	0.04539	121.607	21.48	0.49	6,948,375.10	1,000	22,025.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	129.60730		0.12961	374.78960	0.37479	129.607	21.48	0.51	0.00	0	88,710.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	102.70810		0.10271	37.77790	0.03778	102.708	22.14	0.43	0.00	0	300.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	92.74320		0.09274	33.80830	0.03381	92.743	22.54	0.40	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	89.63390		0.08963	32.57570	0.03258	89.634	22.67	0.39	0.00	0	1,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	194.62640		0.19463	460.78620	0.46079	194.626	22.80	0.62	0.00	0	2,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	208.90560		0.20891	478.53120	0.47853	208.906	23.06	0.64	0.00	0	800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.14	Put	223.55950		0.22356	496.43240	0.49643	223.560	23.33	0.66	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.15	Put	231.02020		0.23102	505.43860	0.50544	231.020	23.46	0.67	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	65.90690		0.06591	23.26550	0.02327	65.907	23.86	0.30	0.00	0	4,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	61.56020		0.06156	21.57880	0.02158	61.560	24.12	0.28	1,993,985.45	500	0.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	269.56020		0.26956	550.97880	0.55098	269.560	24.12	0.72	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	51.93970		0.05194	17.86970	0.01787	51.940	24.78	0.24	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	309.93970		0.30994	597.26970	0.59727	309.940	24.78	0.76	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	351.88030		0.35188	644.19140	0.64419	351.880	25.44	0.79	0.00	0	3,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	38.39170		0.03839	12.71350	0.01271	38.392	25.96	0.19	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	31.50020		0.03150	10.59740	0.01060	31.500	26.75	0.16	0.00	0	26,120.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	484.78500		0.48478	788.61290	0.78861	484.785	27.41	0.87	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	22.83880		0.02284	8.04100	0.00804	22.839	28.07	0.12	1,296,617.68	800	1,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	530.83880		0.53084	837.44100	0.83744	530.839	28.07	0.88	0.00	0	32,849.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	540.13000		0.54013	847.22900	0.84723	540.130	28.20	0.89	0.00	0	1,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	16.75620		0.01676	6.19860	0.00620	16.756	29.39	0.09	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	653.30810		0.65331	965.15040	0.96515	653.308	29.79	0.92	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	682.00170		0.68200	994.74210	0.99474	682.002	30.18	0.93	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	12.82240		0.01282	4.96950	0.00497	12.822	30.58	0.07	0.00	0	7,150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	720.45520		0.72046	1,034.25260	1.03425	720.455	30.71	0.94	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	817.28530		0.81729	1,133.25620	1.13326	817.285	31.96	0.95	0.00	0	56,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	8.76880		0.00877	3.68940	0.00369	8.769	32.21	0.05	0.00	0	8,756.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	7.83280		0.00783	3.38280	0.00338	7.833	32.71	0.04	0.00	0	800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	5.36300		0.00536	2.54040	0.00254	5.363	34.46	0.03	0.00	0	88,249.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,013.36300		1.01336	1,331.94040	1.33194	1,013.363	34.46	0.97	0.00	0	29,368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	4.15580		0.00416	1.81040	0.00181	4.156	35.71	0.02	0.00	0	1,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,211.26180		1.21126	1,530.69300	1.53069	1,211.262	36.96	0.98	0.00	0	6,985.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,221.18590		1.22119	1,540.65040	1.54065	1,221.186	37.08	0.98	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2.08530		0.00209	0.66550	0.00067	2.085	39.46	0.01	0.00	0	26,053.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,410.08530		1.41009	1,730.06550	1.73007	1,410.085	39.46	0.99	0.00	0	31,590.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	1.62580		0.00163	0.51220	0.00051	1.626	40.05	0.01	0.00	0	3,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,509.52840		1.50953	1,829.88000	1.82988	1,509.528	40.20	0.99	0.00	0	69,895.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,579.23310		1.57923	1,899.78280	1.89978	1,579.233	40.72	0.99	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,688.88450		1.68888	2,009.66950	2.00967	1,688.885	41.53	1.00	0.00	0	63,513.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,808.62020		1.80862	2,129.58500	2.12958	1,808.620	42.42	1.00	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	0.53630		0.00054	0.15840	0.00016	0.536	42.79	0.00	0.00	0	2,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	0.34980	0.00035	0.10040	0.00010	0.350	43.90	0.00	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,008.34980	2.00835	2,329.50040	2.32950	2,008.350	43.90	1.00	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	0.25790	0.00026	0.07240	0.00007	0.258	44.71	0.00	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	0.15110	0.00015	0.04070	0.00004	0.151	46.20	0.00	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,538.08650	2.53809	2,859.45110	2.85945	2,538.086	47.82	1.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	0.08230	0.00008	0.05470	0.00005	0.082	47.97	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,698.05880	2.69806	3,019.48530	3.01949	2,698.059	49.01	1.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	0.04870	0.00005	0.10720	0.00011	0.049	49.60	0.00	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	0.06720	0.00007	0.15430	0.00015	0.067	52.85	0.00	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	0.07910	0.00008	0.17390	0.00017	0.079	54.23	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	0.08960	0.00009	0.19080	0.00019	0.090	55.33	0.00	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	0.24610	0.00025	0.41440	0.00041	0.246	66.07	0.00	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	0.31050	0.00031	0.49860	0.00050	0.311	69.10	0.00	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	0.42200	0.00042	0.63930	0.00064	0.422	73.51	0.00	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	0.44540	0.00045	0.66810	0.00067	0.445	74.34	0.00	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	0.73640	0.00074	0.42410	0.00042	0.736	82.88	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	0.80360	0.00080	0.37160	0.00037	0.804	84.53	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	0.85040	0.00085	0.34010	0.00034	0.850	85.63	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	0.87440	0.00087	0.32530	0.00033	0.874	86.18	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.23610	0.00024	0.05530	0.00006	0.236	88.38	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.19500	0.00020	0.04460	0.00004	0.195	88.38	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.18680	0.00019	0.04250	0.00004	0.187	88.38	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.13530	0.00014	0.02960	0.00003	0.135	88.38	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.10880	0.00011	0.02320	0.00002	0.109	88.38	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.03580	0.00004	0.00670	0.00001	0.036	88.38	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.03120	0.00003	0.00570	0.00001	0.031	88.38	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.02270	0.00002	0.00400	0.00000	0.023	88.38	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.01680	0.00002	0.00290	0.00000	0.017	88.38	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.01400	0.00001	0.00230	0.00000	0.014	88.38	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.01010	0.00001	0.00160	0.00000	0.010	88.38	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.00870	0.00001	0.00140	0.00000	0.009	88.38	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.00240	0.00000	0.00030	0.00000	0.002	88.38	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00100	0.00000	0.00010	0.00000	0.001	88.38	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00090	0.00000	0.00010	0.00000	0.001	88.38	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry	13.99780		13.99780	13.99780	13.66590	13.66590		22.64	0.00	0.00	0	720.00
\$ / R	On 21/12/2016	Any day expiry	13.50	Put	22.77730	0.02278	97.12900	0.09713	22.777	23.39	0.11	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	59.86470	0.05986	17.36480	0.01736	59.865	23.48	0.24	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	5.56020	0.00556	3.15210	0.00315	5.560	28.16	0.03	0.00	0	20,000.00
\$ / R	On 28/12/2016	Any day expiry	14.02080		14.02080	14.02080	13.68290	13.68290		19.16	0.00	1,189,927.20	84	3,148.00
\$ / R	On 29/12/2016	Any day expiry	14.02310		14.02310	14.02310	13.68560	13.68560		18.90	0.00	0.00	0	0.00
\$ / R	On 04/01/2017	Any day expiry	14.03680		14.03680	14.03680	13.70200	13.70200		18.92	0.00	0.00	0	2,250.00
\$ / R	On 11/01/2017	Any day expiry	14.05270		14.05270	14.05270	13.72100	13.72100		19.05	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry	14.05730		14.05730	14.05730	13.72650	13.72650		19.18	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	249.47040	0.24947	432.46860	0.43247	249.470	19.06	0.43	0.00	0	2,000.00

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\$ / R	On 13/01/2017	Any day expiry	16.17	Call	8.43880	0.00844	5.69810	0.00570	8.439	24.61	0.02	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			14.06640	14.06640	13.73740	13.73740		18.99	0.00	14,177,200.00	1,000	2,600.00
\$ / R	On 18/01/2017	Any day expiry			14.06870	14.06870	13.74010	13.74010		19.05	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	244.01990	0.24402	141.97620	0.14198	244.020	19.66	0.41	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			14.07320	14.07320	13.74540	13.74540		19.10	0.00	0.00	0	184.00
\$ / R	On 23/01/2017	Any day expiry			14.08120	14.08120	13.75310	13.75310		19.01	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.08650	14.08650	13.75830	13.75830		19.07	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	366.01450	0.36601	566.66970	0.56667	366.014	19.07	0.49	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	29.68520	0.02969	17.62250	0.01762	29.685	23.08	0.06	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.09180	14.09180	13.76340	13.76340		19.11	0.00	0.00	0	1,289.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	230.31850	0.23032	382.45730	0.38246	230.318	18.72	0.36	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	249.12390	0.24912	157.05350	0.15705	249.124	19.87	0.38	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.10250	14.10250	13.77370	13.77370		18.97	0.00	4,977,175.00	350	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	410.16920	0.41017	616.01870	0.61602	410.169	19.09	0.51	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	117.89730	0.11790	72.97670	0.07298	117.897	21.25	0.20	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			14.14770	14.14770	13.81750	13.81750		19.00	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	551.57100	0.55157	772.24970	0.77225	551.571	19.36	0.54	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	184.46770	0.18447	128.64790	0.12865	184.468	20.87	0.26	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			14.17460	14.17460	13.84340	13.84340		19.00	0.00	0.00	0	5,745.00
\$ / R	On 28/02/2017	Any day expiry			14.17730	14.17730	13.84600	13.84600		18.94	0.00	10,391,172.50	727	720.00
\$ / R	On 01/03/2017	Any day expiry			14.18000	14.18000	13.84860	13.84860		19.05	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.21270	14.21270	13.87980	13.87980		19.04	0.00	684,981,076.50	48,195	436,446.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	25.83290	0.02583	45.78360	0.04578	25.833	18.95	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	42.14260	0.04214	72.33150	0.07233	42.143	18.40	0.07	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	97.10680	0.09711	168.73540	0.16874	97.107	17.92	0.15	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	102.35990	0.10236	176.53770	0.17654	102.360	17.93	0.15	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	115.44030	0.11544	195.73160	0.19573	115.440	17.96	0.17	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	147.57260	0.14757	242.82580	0.24283	147.573	18.01	0.20	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	214.67270	0.21467	341.04530	0.34105	214.673	18.10	0.27	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	830.10280	0.83010	639.53790	0.63954	830.103	18.30	0.69	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	799.30710	0.79931	614.04180	0.61404	799.307	18.36	0.67	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	631.68550	0.63169	479.03530	0.47904	631.686	18.77	0.58	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	418.98550	0.41899	599.23530	0.59924	418.986	18.77	0.42	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	469.55230	0.46955	661.26470	0.66126	469.552	18.90	0.45	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	494.28160	0.49428	373.24620	0.37325	494.282	19.23	0.49	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	581.58160	0.58158	793.44620	0.79345	581.582	19.23	0.51	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	455.54480	0.45554	343.11400	0.34311	455.545	19.42	0.46	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	642.84480	0.64284	863.31400	0.86331	642.845	19.42	0.54	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	440.83900	0.44084	331.71980	0.33172	440.839	19.50	0.45	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	668.13900	0.66814	891.91980	0.89192	668.139	19.50	0.55	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	419.59850	0.41960	315.30520	0.31531	419.598	19.61	0.44	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	807.89200	0.80789	1,047.96480	1.04796	807.892	19.90	0.60	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	298.32910	0.29833	223.32330	0.22332	298.329	20.41	0.33	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	286.21170	0.28621	214.16760	0.21417	286.212	20.51	0.32	0.00	0	3,000.00

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	15.00	Call	276.87310	0.27687	207.12170	0.20712	276.873	20.59	0.31	0.00	0	506.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	254.84940	0.25485	190.53940	0.19054	254.849	20.79	0.29	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,246.15450	1.24615	1,521.22630	1.52123	1,246.154	21.05	0.73	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,352.88450	1.35288	1,633.50570	1.63351	1,352.885	21.32	0.75	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	186.28950	0.18629	138.34500	0.13835	186.290	21.56	0.23	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	183.26340	0.18326	136.00150	0.13600	183.263	21.60	0.22	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,642.52470	1.64252	1,934.91960	1.93492	1,642.525	21.98	0.81	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,677.38070	1.67738	1,971.09980	1.97110	1,677.381	22.05	0.81	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	142.69220	0.14269	105.41700	0.10542	142.692	22.15	0.18	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	120.69620	0.12070	89.12620	0.08913	120.696	22.50	0.15	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	100.57640	0.10058	74.26740	0.07427	100.576	22.89	0.13	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	80.01910	0.08002	59.11810	0.05912	80.019	23.38	0.11	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,602.79170	2.60279	2,918.86090	2.91886	2,602.792	23.82	0.91	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	53.82140	0.05382	41.04860	0.04105	53.821	24.26	0.07	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	44.26580	0.04427	33.56120	0.03356	44.266	25.02	0.06	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	24.80020	0.02480	14.48840	0.01449	24.800	27.92	0.03	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	24.68880	0.02469	14.33380	0.01433	24.689	27.95	0.03	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	14.04660	0.01405	7.76970	0.00777	14.047	27.98	0.02	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	9.42950	0.00943	5.06530	0.00507	9.430	27.98	0.01	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.95970	0.00096	0.44000	0.00044	0.960	27.98	0.00	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.26140	14.26140	13.92690	13.92690		19.19	0.00	0.00	0	1,561.00
\$ / R	On 11/04/2017	Any day expiry			14.29110	14.29110	13.95590	13.95590		19.24	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.29380	14.29380	13.95850	13.95850		19.24	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	444.50040	0.44450	612.37530	0.61238	444.500	18.77	0.39	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	96.04520	0.09605	77.00480	0.07700	96.045	23.67	0.11	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.29650	14.29650	13.96110	13.96110		19.25	0.00	0.00	0	0.00
\$ / R	On 18/04/2017	Any day expiry			14.31000	14.31000	14.39500	14.39500		19.20	0.00	20,871,900.00	1,450	1,450.00
\$ / R	On 21/04/2017	Any day expiry			14.31810	14.31810	13.98220	13.98220		19.23	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.32900	14.32900	13.99270	13.99270		19.27	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	393.02250	0.39302	546.28880	0.54629	393.023	18.52	0.35	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	534.63250	0.53463	713.98020	0.71398	534.633	18.93	0.42	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	409.46150	0.40946	322.37960	0.32238	409.462	20.42	0.36	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	145.12320	0.14512	112.55070	0.11255	145.123	22.94	0.15	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.47760	14.47760	14.13750	14.13750		19.38	0.00	115,082,442.40	7,949	192,270.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	464.95680	0.46496	614.94290	0.61494	464.957	18.48	0.34	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	482.74130	0.48274	635.68820	0.63569	482.741	18.54	0.35	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	597.17630	0.59718	767.47810	0.76748	597.176	18.86	0.40	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	633.00150	0.63300	808.31440	0.80831	633.002	18.95	0.41	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	659.24760	0.65925	838.18700	0.83819	659.248	19.02	0.42	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	713.36630	0.71337	899.43310	0.89943	713.366	19.15	0.44	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	787.79390	0.78779	645.45400	0.64545	787.794	19.38	0.52	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,054.82100	1.05482	1,276.39230	1.27639	1,054.821	19.92	0.55	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	492.58230	0.49258	402.06310	0.40206	492.582	20.66	0.37	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,490.47940	1.49048	1,744.52230	1.74452	1,490.479	20.81	0.65	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	406.26670	0.40627	329.36630	0.32937	406.267	21.24	0.31	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,708.66670	1.70867	1,971.86630	1.97187	1,708.667	21.24	0.69	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	392.26110	0.39226	317.33670	0.31734	392.261	21.34	0.30	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	390.30570	0.39031	315.65920	0.31566	390.306	21.36	0.30	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	363.49200	0.36349	293.12090	0.29312	363.492	21.56	0.28	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	344.89790	0.34490	278.08660	0.27809	344.898	21.68	0.27	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	317.21250	0.31721	255.75260	0.25575	317.213	21.87	0.25	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	248.84480	0.24884	200.82260	0.20082	248.845	22.45	0.21	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	135.27980	0.13528	116.08740	0.11609	135.280	24.72	0.12	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	115.04960	0.11505	91.97200	0.09197	115.050	25.70	0.10	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	63.69690	0.06370	46.68950	0.04669	63.697	26.09	0.06	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.54000	14.54000	14.19930	14.19930		19.40	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	539.36640	0.53937	695.83910	0.69584	539.366	18.62	0.36	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	178.14810	0.17815	153.75670	0.15376	178.148	24.13	0.14	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.56440	14.56440	14.22350	14.22350		20.72	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.72440	14.72440	14.38190	14.38190		19.43	0.00	48,354,929.60	3,284	5,842.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	188.19130	0.18819	266.06420	0.26606	188.191	17.34	0.15	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	251.41420	0.25141	343.04130	0.34304	251.414	17.67	0.19	38,274,998.36	13,802	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	374.11510	0.37412	483.35290	0.48335	374.115	18.09	0.25	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	500.63220	0.50063	632.17070	0.63217	500.632	18.33	0.31	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	504.57850	0.50458	637.01670	0.63702	504.578	18.34	0.31	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	714.10800	0.71411	880.30700	0.88031	714.108	18.81	0.38	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	766.10480	0.76610	938.23820	0.93824	766.105	18.94	0.40	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	847.50470	0.84750	1,028.05670	1.02806	847.505	19.13	0.43	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	510.73620	0.51074	431.82360	0.43182	510.736	21.52	0.32	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	437.33830	0.43734	369.91200	0.36991	437.338	21.98	0.28	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	405.23960	0.40524	342.90820	0.34291	405.240	22.20	0.26	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	400.66960	0.40067	339.06510	0.33907	400.670	22.24	0.26	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	287.69110	0.28769	250.84030	0.25084	287.691	23.52	0.19	19,371,877.50	6,901	3,099.00
\$ / R	On 23/10/2017	Any day expiry			14.81760	14.81760	14.47470	14.47470		19.47	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.96650	14.96650	14.62300	14.62300		19.53	0.00	10,656,148.00	712	15,312.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	399.82250	0.39982	509.62850	0.50963	399.823	17.83	0.23	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	652.16100	0.65216	795.98750	0.79599	652.161	18.41	0.33	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	692.27710	0.69228	843.15630	0.84316	692.277	18.49	0.34	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	719.75720	0.71976	875.33950	0.87534	719.757	18.54	0.35	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	733.71330	0.73371	891.64950	0.89165	733.713	18.56	0.35	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	899.32530	0.89933	1,074.38640	1.07439	899.325	18.96	0.40	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	915.74700	0.91575	1,092.30780	1.09231	915.747	19.00	0.40	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	698.46850	0.69847	608.69750	0.60870	698.469	21.36	0.36	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	641.73620	0.64174	559.91670	0.55992	641.736	21.65	0.33	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	583.35000	0.58335	509.82460	0.50982	583.350	21.99	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	576.30150	0.57630	503.78600	0.50379	576.302	22.03	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	571.08450	0.57108	499.31510	0.49932	571.084	22.07	0.30	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	564.21980	0.56422	493.43640	0.49344	564.220	22.11	0.30	0.00	0	33,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	446.22220	0.44622	401.03540	0.40104	446.222	23.05	0.24	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.21860	15.21860	14.86580	14.86580		20.05	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.47100	15.47100	15.10860	15.10860		20.38	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	607.11690	0.60712	734.18720	0.73419	607.117	18.67	0.25	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.99200	13.99200	13.67060	13.67060		21.48	0.00	209,880.00	15	394.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.21270	14.21270	13.87980	13.87980		19.04	0.00	454,806.40	32	510.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.47760	14.47760	14.13750	14.13750		19.38	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.72440	14.72440	14.38190	14.38190		19.43	0.00	0.00	0	0.00
£ / R	On 15/12/2016	Any day expiry			17.46110	17.46110	17.36190	17.36190		24.04	0.00	244,455.40	14	0.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.46570	17.46570	17.36250	17.36250		22.65	0.00	18,373,916.40	1,052	26,040.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	0.21200	0.00021	1.18060	0.00118	0.212	30.25	0.00	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	717.18640	0.71719	629.28090	0.62928	717.186	25.23	0.94	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	11.48640	0.01149	26.78090	0.02678	11.486	25.23	0.06	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	53.98230	0.05398	97.44760	0.09745	53.982	23.84	0.21	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	264.12840	0.26413	221.87640	0.22188	264.128	23.21	0.66	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	98.42840	0.09843	159.37640	0.15938	98.428	23.21	0.34	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	33.60690	0.03361	27.56790	0.02757	33.607	26.24	0.14	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	567.90690	0.56791	665.06790	0.66507	567.907	26.24	0.86	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	0.96600	0.00097	0.95040	0.00095	0.966	37.94	0.00	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,944.39670	3.94440	4,047.62510	4.04763	3,944.397	57.06	1.00	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.02910	0.00003	0.00890	0.00001	0.029	84.34	0.00	0.00	0	4,885.00
£ / R	On 06/01/2017	Any day expiry			17.54200	17.54200	17.41700	17.41700		21.48	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			17.62830	17.62830	17.51830	17.51830		20.49	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			17.73140	17.73140	17.61980	17.61980		20.18	0.00	0.00	0	34.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.78010	17.78010	17.66740	17.66740		20.21	0.00	16,979,995.50	955	44,126.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	1,115.62560	1.11563	1,043.56740	1.04357	1,115.626	19.17	0.70	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	449.18340	0.44918	412.78950	0.41279	449.183	21.26	0.37	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	327.13740	0.32714	299.95490	0.29995	327.137	22.01	0.29	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	84.94050	0.08494	77.88330	0.07788	84.940	24.27	0.09	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.84900	17.84900	17.73560	17.73560		20.05	0.00	0.00	0	89.00
£ / R	On 25/04/2017	Any day expiry			17.94570	17.94570	17.83070	17.83070		19.77	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future	18.15300		18.15300	18.15300	18.03610	18.03610		19.45	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50880		18.50880	18.50880	18.39010	18.39010		18.93	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.86440		18.86440	18.86440	18.74410	18.74410		18.69	0.00	0.00	0	5,698.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.11836	0.11836	0.11887	0.11887		35.56	0.00	900,689.16	7,610	11,155.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12070	0.12070	0.12119	0.12119		17.84	0.00	120.71	1	137.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12357	0.12357	0.12405	0.12405		18.04	0.00	464,743.01	3,761	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12632	0.12632	0.12681	0.12681		23.89	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			14.59830	14.59830	14.54720	14.54720		20.34	0.00	15,021,650.70	1,029	22,686.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	0.53940	0.00054	0.51220	0.00051	0.539	41.95	0.00	0.00	0	450.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	2,301.89120		2.30189	2,352.96960	2.35297	2,301.891	44.99	1.00	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.00230		0.00000	0.00110	0.00000	0.002	88.95	0.00	0.00	0	2,961.00	
€ / R	On 23/01/2017	Any day expiry			14.72200		14.72200	14.66650	14.66650		17.24	0.00	0.00	0	349.00	
€ / R	On 25/01/2017	Any day expiry			14.72880		14.72880	14.67330	14.67330		17.47	0.00	0.00	0	67.00	
€ / R	On 31/01/2017	Any day expiry			14.74950		14.74950	14.69360	14.69360		17.57	0.00	0.00	0	12.00	
€ / R	On 24/02/2017	Any day expiry			14.83220		14.83220	14.77530	14.77530		18.02	0.00	0.00	0	2,000.00	
€ / R	On 28/02/2017	Any day expiry			14.84620		14.84620	14.78900	14.78900		17.98	0.00	0.00	0	26.00	
€ / R	On 13/03/2017	Foreign Exchange Future			14.89190		14.89190	14.83360	14.83360		18.06	0.00	8,339,464.00	560	85,575.00	
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	258.67170		0.25867	279.74580	0.27975	258.672	17.49	0.30	0.00	0	1,000.00	
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	569.58520		0.56959	539.39560	0.53940	569.585	17.97	0.55	0.00	0	500.00	
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	202.88060		0.20288	189.03430	0.18903	202.881	19.89	0.25	0.00	0	680.00	
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	70.61610		0.07062	64.69430	0.06469	70.616	21.61	0.10	0.00	0	1,000.00	
€ / R	On 15/03/2017	Any day expiry			14.89890		14.89890	14.84050	14.84050		18.10	0.00	0.00	0	0.00	
€ / R	On 31/03/2017	Any day expiry			14.95660		14.95660	14.89780	14.89780		18.19	0.00	0.00	0	7.00	
€ / R	On 19/06/2017	Foreign Exchange Future			15.24480		15.24480	15.18310	15.18310		18.32	0.00	33,660,518.40	2,208	78,961.00	
€ / R	On 18/09/2017	Foreign Exchange Future			15.58340		15.58340	15.52080	15.52080		18.38	0.00	0.00	0	1,156.00	
€ / R	On 18/12/2017	Foreign Exchange Future			15.92760		15.92760	15.86200	15.86200		18.45	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			99.67791		99.67791	98.89636	98.89636			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			96.85922		96.85922	96.04836	96.04836			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			95.72223		95.72223	94.88851	94.88851			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			97.89405		97.89405	97.05087	97.05087			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			101.59976		101.59976	100.75870	100.75870			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			100.00617		100.00617	100.00666	100.00666			0.00	0.00	0	0.00	
1Y STND	On 15/06/2017	Interest Rate Swap			99.62648		99.62648	99.62049	99.62049			0.00	0.00	0	0.00	
1Y STND	On 21/09/2017	Interest Rate Swap			99.68372		99.68372	99.66245	99.66245			0.00	0.00	0	0.00	
1Y STND	On 21/12/2017	Interest Rate Swap			99.96850		99.96850	99.92823	99.92823			0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			99.99020		99.99020	99.95048	99.95048			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			99.30501		99.30501	99.24365	99.24365			0.00	0.00	0	0.00	
2Y STND	On 15/06/2018	Interest Rate Swap			99.00317		99.00317	98.92071	98.92071			0.00	0.00	0	0.00	
2Y STND	On 21/09/2018	Interest Rate Swap			99.11627		99.11627	99.00772	99.00772			0.00	0.00	0	0.00	
2Y STND	On 21/12/2018	Interest Rate Swap			99.66000		99.66000	99.52000	99.52000			0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			98.43704		98.43704	98.07860	98.07860			0.00	0.00	0	0.00	
5Y STND	On 16/03/2021	Interest Rate Swap			97.83463		97.83463	97.44132	97.44132			0.00	0.00	0	0.00	
5Y STND	On 15/06/2021	Interest Rate Swap			97.19799		97.19799	96.76929	96.76929			0.00	0.00	0	0.00	
5Y STND	On 21/09/2021	Interest Rate Swap			97.54546		97.54546	97.08178	97.08178			0.00	0.00	0	0.00	
5Y STND	On 21/12/2021	Interest Rate Swap			99.84341		99.84341	99.35711	99.35711			0.00	0.00	0	50.00	
AL37	On 02/02/2017	Index Future			509.73600		509.73600	511.13800	511.13800			0.00	0.00	0	7.00	
AL37	On 04/05/2017	Index Future			519.59600		519.59600	521.02700	521.02700			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
AL37	On 03/08/2017	Index Future		529.96700	529.96700		531.43500	531.43500			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future		587.16400	587.16400		590.88600	590.88600			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future		598.52300	598.52300		602.31800	602.31800			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		610.47000	610.47000		614.35000	614.35000			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		533.17000	533.17000		536.00900	536.00900			0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future		543.48400	543.48400		546.37900	546.37900			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		554.33200	554.33200		557.29400	557.29400			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.29720	10.29720		10.27130	10.27130		15.95	0.00	4,221,852.00	410	4,109.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.43960	10.43960		10.40810	10.40810		13.95	0.00	7,265,961.60	696	18,816.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.61190	10.61190		10.57870	10.57870		14.05	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.77530	10.77530		10.74290	10.74290		14.44	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.93740	10.93740		10.90550	10.90550		14.64	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.45080	10.45080		10.42140	10.42140		17.91	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.62800	10.62800		10.59320	10.59320		16.03	0.00	0.00	0	160.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.83970	10.83970		10.80270	10.80270		16.05	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		11.03870	11.03870		11.00120	11.00120		15.95	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		292.72860	292.72860		586.16950	586.16950			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		13.59180	13.59180		13.53590	13.53590		21.88	0.00	0.00	0	1,710.00
CHF / R	On 13/03/2017	Foreign Exchange Future		13.88150	13.88150		13.81980	13.81980		18.79	0.00	0.00	0	1,477.00
CHF / R	On 19/06/2017	Foreign Exchange Future		14.22920	14.22920		14.16390	14.16390		19.21	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		14.56420	14.56420		14.49700	14.49700		19.52	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.01600	2.01600		1.97810	1.97810		19.24	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.01760	2.01760		1.97960	1.97960		17.25	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.03390	2.03390		1.99550	1.99550		17.61	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		2.04900	2.04900		2.01380	2.01380		17.99	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future		1.96590	1.96590		1.95810	1.95810		18.17	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.00520	2.00520		1.99660	1.99660		16.66	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.05370	2.05370		2.04430	2.04430		16.90	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

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
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	10.64836	78.70511		10.58319	79.11517				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.73230	76.43386		10.66493	76.85199				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.80992	77.95980		10.74009	78.38760				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	10.77551	82.80518		10.71540	83.23769				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.85899	80.14433		10.79683	80.58537				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.93522	81.74464		10.87085	82.19580				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI	531.07700	531.07700		533.90800	533.90800				0.00	0.00	0	487.00
GOVI	On 04/05/2017	GOVI	541.35100	541.35100		544.23700	544.23700				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	552.15600	552.15600		555.10900	555.10900				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.80320	1.80320		1.76260	1.76260			20.65	0.00	0.00	0	100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.83170	1.83170		1.78960	1.78960			18.71	0.00	0.00	0	19,830.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.86510	1.86510		1.82250	1.82250			18.51	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.89570	1.89570		1.85250	1.85250			18.79	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	127.22173	127.22173		127.23404	127.23404				0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	129.69048	129.69048		129.70325	129.70325				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.95323	130.95323		130.96840	130.96840				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	105.89930	105.89930		105.90912	105.90912				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	106.91444	106.91444		106.92469	106.92469				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	109.05460	109.05460		109.06688	109.06688				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	130.74988	130.74988		130.76233	130.76233				0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	133.28708	133.28708		133.30002	133.30002				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	134.45513	134.45513		134.47052	134.47052				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	130.92459		130.92459		130.93685	130.93685			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	131.93620		131.93620		131.94910	131.94910			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	134.57756		134.57756		134.59273	134.59273			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	139.37984		139.37984		139.39475	139.39475			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future	142.08451		142.08451		142.09986	142.09986			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	143.26615		143.26615		143.28423	143.28423			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	247.29600		247.29600		247.31900	247.31900			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future	252.09500		252.09500		252.11900	252.11900			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	257.14200		257.14200		257.17000	257.17000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	671.77600		671.77600		671.83100	671.83100			0.00	0.00	0	157.00
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	7.39000		92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.62000		92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.64000		92.36000		7.64000	92.36000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13690		0.13690		0.13380	0.13380			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13700		0.13700		0.13380	0.13380			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13670		0.13670		0.13390	0.13390			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13730		0.13730		0.13460	0.13460			0.00	0.00	0	1,382.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	9.86270		9.86270		9.87190	9.87190		17.33	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	9.99470		9.99470		9.99800	9.99800		15.40	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	10.15250		10.15250		10.15360	10.15360		15.60	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	10.29860		10.29860		10.30180	10.30180		15.77	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.29280		1.29280		1.28630	1.28630			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.31160		1.31160		1.30450	1.30450			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.32390		1.32390		1.31990	1.31990			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.33840		1.33840		1.32900	1.32900			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.24830		1.24830		1.27010	1.27010			0.00	0.00	0	2.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.25100		1.25100		1.27290	1.27290			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25390		1.25390		1.27580	1.27580			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25700		1.25700		1.27870	1.27870			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.04330		1.04330		1.06410	1.06410			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.04780		1.04780		1.06870	1.06870			0.00	0.00	0	12.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.05300		1.05300		1.07400	1.07400			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.05830		1.05830		1.07920	1.07920			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			9.04902		110.70157		8.94237	111.43425		9.24	0.00	30,996,439.60	280	114,116.00
R186	On 02/02/2017	Bond Future	8.00	Call	31.19000		0.03119		55.95000	0.05595	31.190	8.92	0.02	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	179.14000		0.17914		278.09000	0.27809	179.140	9.04	0.10	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	227.77000		0.22777		346.26000	0.34626	227.770	9.06	0.13	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	423.26000		0.42326		608.83000	0.60883	423.260	9.11	0.21	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	452.71000		0.45271		647.22000	0.64722	452.710	9.12	0.22	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,193.58000		2.19358	1,780.37000	1.78037	2,193.580		9.20	0.62	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,065.17000		2.06517	1,667.94000	1.66794	2,065.170		9.21	0.60	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,861.61000		1.86161	1,491.10000	1.49110	1,861.610		9.22	0.57	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,599.66000		1.59966	1,266.35000	1.26635	1,599.660		9.25	0.51	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,334.24000		1.33424	1,042.40000	1.04240	1,334.240		9.30	0.46	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	617.81000		0.61781	459.31000	0.45931	617.810		9.47	0.26	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	463.20000		0.46320	338.83000	0.33883	463.200		9.53	0.21	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			9.09901		112.84291		8.98791	113.59000		9.01	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.14043		109.79034		9.02441	110.55424		9.28	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			295.26041		295.26041		295.28813	295.28813			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			300.98984		300.98984		301.01855	301.01855			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			300.11137		300.11137		300.14565	300.14565			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			243.08236		243.08236		243.10492	243.10492			0.00	0.00	0	36,370.00
R202	On 04/05/2017	Bond Future			247.79925		247.79925		247.82276	247.82276			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			249.09254		249.09254		249.12078	249.12078			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			8.76789		98.71057		8.69143	99.05452		6.60	0.00	0.00	0	19,260.00
R2023	On 04/05/2017	Bond Future			8.81607		96.68756		8.73544	97.03834		6.61	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.85296		98.61763		8.76741	98.97708		6.35	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 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	7.87314		103.50835		7.76968	103.56811		0.62	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future	7.78288		101.33755		7.60773	101.39863		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	9.45999		89.36726		9.35880	90.06142			0.00	0.00	0	35,481.00
R2030	On 04/05/2017	Bond Future	9.51512		91.09625		9.41045	91.80402			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.56497		88.90760		9.45641	89.63106			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	9.61166		92.17873		9.51059	92.91802		12.66	0.00	0.00	0	19,889.00
R2032	On 04/05/2017	Bond Future	9.66629		89.80272		9.56190	90.55652		12.99	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.71409		91.59557		9.60610	92.36602		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	9.69233		97.00555		9.62181	97.57243			0.00	0.00	0	7,194.00
R2035	On 04/05/2017	Bond Future	9.74458		94.37877		9.67186	94.95675			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.79081		96.26286		9.71562	96.85402			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	9.74482		89.29491		9.67938	89.81939		14.78	0.00	0.00	0	45,256.00
R2037	On 04/05/2017	Bond Future	9.79960		91.02254		9.73215	91.55730		14.54	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.84991		88.58201		9.78018	89.12895		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	8.06207		100.93396		7.96582	101.09808		1.94	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future	8.10358		102.88639		7.99121	103.05386		1.71	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	8.10675		100.89812		7.97130	101.07063		1.59	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	9.75409		93.30550		9.69373	93.82634		15.45	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future	9.80747		95.11070		9.74529	95.64172		15.20	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future	9.85645		92.50134		9.79218	93.04465		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	9.74784		90.71390		9.69764	91.15269		16.16	0.00	0.00	0	20,651.00
R2044	On 04/05/2017	Bond Future	9.79885		92.46891		9.74716	92.91639		15.90	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future	9.84552		89.93215		9.79213	90.39004		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

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 02/02/2017	Bond Future			9.72872		94.32293		9.68362	94.72673		15.98	0.00	0.00	0	74,008.00
R2048	On 04/05/2017	Bond Future			9.77505		91.70761		9.72864	92.11947		16.50	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.81589		93.53836		9.76799	93.96001		16.33	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			8.28114		97.81261		8.20293	98.00987		3.17	0.00	9,781,261.00	100	75,535.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,617.18000		1.61718		1,800.86000	1.80086	1,617.180	3.29	0.91	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.33416		99.70482		8.24776	99.90607		2.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.36615		98.05097		8.26914	98.25790		2.87	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	716.20000		0.71620		812.49000	0.81249	716.200	2.86	0.44	0.00	0	51.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.43979		96.59040		8.36260	96.84669		4.53	0.00	17,676,043.20	183	29,322.00
R208	On 04/05/2017	Bond Future			8.48482		95.05594		8.40186	95.31733		4.39	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.51395		96.95356		8.42398	97.22181		4.23	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			9.63258		72.90035		9.56716	73.33969		14.68	0.00	1,895,409.10	26	66,512.00
R209	On 04/05/2017	Bond Future			9.67997		71.15970		9.61266	71.60768		15.14	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.72119		72.58040		9.65181	73.03847		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			185.96608		185.96608		185.98357	185.98357			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			187.25690		187.25690		187.27516	187.27516			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			191.00546		191.00546		191.02727	191.02727			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			146.17058		146.17058		146.18456	146.18456			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			149.00707		149.00707		149.02160	149.02160			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.95818		149.95818		149.97554	149.97554			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 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	9.47537	84.07063		9.37936	84.71070		12.37	0.00	0.00	0	50,655.00
R213		On 04/05/2017	Bond Future	9.52375	82.14501		9.42468	82.79764		12.71	0.00	0.00	0	0.00
R213		On 03/08/2017	Bond Future	9.56567	83.78479		9.46323	84.45183		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	9.68289	73.37321		9.62256	73.79738		15.43	0.00	0.00	0	36,737.00
R214		On 04/05/2017	Bond Future	9.72775	71.49435		9.66574	71.92686		15.92	0.00	0.00	0	0.00
R214		On 03/08/2017	Bond Future	9.76710	72.92157		9.70322	73.36389		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	23,118.27000	23,118.27000		22,877.43000	22,877.43000			0.00	0.00	0	0.00
RAIN		On 13/03/2017	Foreign Exchange Future	23,443.86000	23,443.86000		23,193.44000	23,193.44000			0.00	0.00	0	0.00
SGD / R		On 19/12/2016	Foreign Exchange Future	9.70850	9.70850		9.59950	9.59950		16.91	0.00	0.00	0	153.00
SGD / R		On 13/03/2017	Foreign Exchange Future	9.85990	9.85990		9.74560	9.74560		14.89	0.00	0.00	0	36.00
SGD / R		On 19/06/2017	Foreign Exchange Future	10.04280	10.04280		9.92860	9.92860		15.11	0.00	0.00	0	0.00
TRY / R		On 19/12/2016	Foreign Exchange Future	3.97920	3.97920		3.92940	3.92940		19.26	0.00	0.00	0	83.00
TRY / R		On 13/03/2017	Foreign Exchange Future	3.97000	3.97000		3.91220	3.91220		16.70	0.00	0.00	0	0.00
TRY / R		On 19/06/2017	Foreign Exchange Future	3.94460	3.94460		3.88660	3.88660		16.68	0.00	0.00	0	0.00
ZMW / R		On 19/12/2016	Foreign Exchange Future	1.41200	1.41200		1.38210	1.38210			0.00	0.00	0	0.00
ZMW / R		On 13/03/2017	Foreign Exchange Future	1.37170	1.37170		1.34660	1.34660			0.00	0.00	0	0.00
ZMW / R		On 19/06/2017	Foreign Exchange Future	1.31130	1.31130		1.29040	1.29040			0.00	0.00	0	0.00
ZMW / R		On 18/09/2017	Foreign Exchange Future	1.26160	1.26160		1.23260	1.23260			0.00	0.00	0	0.00
Total for Derivatives :												1,722,911,852.96	146,978	4,670,711.00
Grand Total:												1,722,911,852.96	146,978	4,670,711.00