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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/10/2016

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 21/10/2016	Any day expiry	13.94640	13.94640		13.87440	13.87440		21.88	0.00	0.00	0	0.00
\$ / R	On 21/10/2016	Any day expiry	13.87	Put	36.36160	0.03636	87.40150	0.08740	36.362	23.35	0.32	0	10,000.00
\$ / R	On 24/10/2016	Any day expiry	13.94640		13.94640	13.88000	13.88000		17.98	0.00	0.00	0	0.00
\$ / R	On 24/10/2016	Any day expiry	13.40	Put	10.83680	0.01084	20.24750	0.02025	10.837	25.54	0.07	0	55,000.00
\$ / R	On 24/10/2016	Any day expiry	13.54	Put	19.20680	0.01921	35.35310	0.03535	19.207	23.62	0.11	0	5,000.00
\$ / R	On 26/10/2016	Any day expiry	13.94370		13.94370	13.88540	13.88540		18.77	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.07540	0.00008	0.000	25.57	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	23.89410	0.02389	32.94590	0.03295	23.894	21.91	0.12	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.17930	0.00018	0.02850	0.00003	0.179	70.09	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.14990	0.00015	0.02290	0.00002	0.150	70.09	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry	13.94650		13.94650	13.88810	13.88810		18.96	0.00	0.00	0	2,627.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	6.24740	0.00625	10.50240	0.01050	6.247	21.02	0.04	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	354.37540	0.35438	417.53610	0.41754	354.375	20.35	0.77	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	3.80390	0.00380	5.51260	0.00551	3.804	24.85	0.02	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,116.33960	1.11634	1,175.99020	1.17599	1,116.340	25.70	0.98	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	0.16230	0.00016	0.32860	0.00033	0.162	33.61	0.00	0	9,960.00

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 28/10/2016	Any day expiry		13.94930	13.94930	13.89080	13.89080		18.85	0.00	0.00	0	3,640.00	
\$ / R		On 01/11/2016	Any day expiry		13.96040	13.96040	13.90170	13.90170		17.81	0.00	0.00	0	0.00	
\$ / R		On 01/11/2016	Any day expiry	13.63	Put	59.40730	0.05941	94.81310	0.09481	59.407	17.83	0.22	0.00	0	15,400.00
\$ / R		On 01/11/2016	Any day expiry	13.75	Call	303.15680	0.30316	291.39130	0.29139	303.157	17.82	0.69	0.00	0	15,400.00
\$ / R		On 02/11/2016	Any day expiry		13.96320	13.96320	13.90440	13.90440		17.82	0.00	74,036,760.00	5,300	0.00	
\$ / R		On 02/11/2016	Any day expiry	13.90	Put	156.74990	0.15675	220.16070	0.22016	156.750	17.80	0.44	0.00	0	700.00
\$ / R		On 07/11/2016	Any day expiry		13.97710	13.97710	13.91790	13.91790		20.94	0.00	0.00	0	288.00	
\$ / R		On 07/11/2016	Any day expiry	14.95	Put	1,010.69330	1.01069	1,076.11550	1.07612	1,010.693	23.97	0.89	0.00	0	8,695.00
\$ / R		On 07/11/2016	Any day expiry	16.36	Call	2.83920	0.00284	3.66860	0.00367	2.839	29.72	0.01	0.00	0	8,695.00
\$ / R		On 10/11/2016	Any day expiry		13.98540	13.98540	13.92610	13.92610		20.96	0.00	0.00	0	700.00	
\$ / R		On 10/11/2016	Any day expiry	13.60	Call	504.04800	0.50405	479.05910	0.47906	504.048	20.35	0.72	0.00	0	20,000.00
\$ / R		On 10/11/2016	Any day expiry	13.75	Call	406.72550	0.40673	388.14550	0.38815	406.726	20.58	0.64	0.00	0	10,000.00
\$ / R		On 10/11/2016	Any day expiry	13.80	Call	377.15560	0.37716	360.58760	0.36059	377.156	20.65	0.62	0.00	0	50,000.00
\$ / R		On 10/11/2016	Any day expiry	14.00	Call	273.42950	0.27343	265.24350	0.26524	273.430	20.96	0.50	0.00	0	20,000.00
\$ / R		On 10/11/2016	Any day expiry	14.10	Call	232.57810	0.23258	227.28840	0.22729	232.578	21.30	0.45	0.00	0	10,000.00
\$ / R		On 10/11/2016	Any day expiry	14.15	Call	214.15800	0.21416	210.12500	0.21012	214.158	21.47	0.42	0.00	0	50,000.00
\$ / R		On 10/11/2016	Any day expiry	14.25	Call	181.05280	0.18105	179.16950	0.17917	181.053	21.81	0.37	0.00	0	30,000.00
\$ / R		On 10/11/2016	Any day expiry	14.40	Call	139.85830	0.13986	140.36450	0.14036	139.858	22.32	0.30	0.00	0	20,000.00
\$ / R		On 10/11/2016	Any day expiry	14.80	Call	67.71760	0.06772	71.02910	0.07103	67.718	23.59	0.17	0.00	0	20,000.00
\$ / R		On 15/11/2016	Any day expiry		13.99940	13.99940	13.93960	13.93960		20.37	0.00	0.00	0	2,120.00	
\$ / R		On 16/11/2016	Any day expiry		14.00210	14.00210	13.94230	13.94230		20.36	0.00	0.00	0	1,000.00	
\$ / R		On 17/11/2016	Any day expiry		14.00490	14.00490	13.94500	13.94500		20.35	0.00	0.00	0	0.00	
\$ / R		On 17/11/2016	Any day expiry	13.26	Put	58.65830	0.05866	74.56160	0.07456	58.658	19.36	0.15	0.00	0	9,615.00
\$ / R		On 17/11/2016	Any day expiry	15.60	Put	1,621.48980	1.62149	1,681.83580	1.68184	1,621.490	25.03	0.94	0.00	0	9,615.00
\$ / R		On 17/11/2016	Any day expiry	17.09	Call	3.14400	0.00314	2.82130	0.00282	3.144	29.58	0.01	0.00	0	9,615.00
\$ / R		On 28/11/2016	Any day expiry		14.03560	14.03560	13.97490	13.97490		19.80	0.00	0.00	0	1,123.00	
\$ / R		On 28/11/2016	Any day expiry	11.80	Put	3.32010	0.00332	3.93170	0.00393	3.320	22.88	0.01	0.00	0	250.00
\$ / R		On 28/11/2016	Any day expiry	13.50	Put	136.72870	0.13673	162.60520	0.16261	136.729	18.91	0.25	0.00	0	150.00
\$ / R		On 28/11/2016	Any day expiry	19.40	Call	0.30620	0.00031	0.26280	0.00026	0.306	30.93	0.00	0.00	0	400.00
\$ / R		On 12/12/2016	Any day expiry		14.07450	14.07450	14.01310	14.01310		20.00	0.00	0.00	0	0.00	
\$ / R		On 12/12/2016	Any day expiry	14.75	Put	889.82790	0.88983	943.15540	0.94316	889.828	21.83	0.70	0.00	0	5,000.00
\$ / R		On 13/12/2016	Any day expiry		14.07730	14.07730	14.01580	14.01580		20.00	0.00	0.00	0	250.00	
\$ / R		On 14/12/2016	Any day expiry		14.08010	14.08010	14.01850	14.01850		20.09	0.00	0.00	0	251.00	
\$ / R		On 15/12/2016	Any day expiry		14.08290	14.08290	14.02120	14.02120		20.62	0.00	0.00	0	68.00	
\$ / R		On 19/12/2016	Foreign Exchange Future		14.09400	14.09400	14.03210	14.03210		20.38	0.00	556,600,248.00	39,492	415,950.00	
\$ / R		On 19/12/2016	Foreign Exchange Future	11.80	Put	10.55670	0.01056	12.16050	0.01216	10.557	22.20	0.02	0.00	0	250.00
\$ / R		On 19/12/2016	Foreign Exchange Future	12.59	Put	35.11160	0.03511	41.48150	0.04148	35.112	19.34	0.07	0.00	0	2,800.00
\$ / R		On 19/12/2016	Foreign Exchange Future	12.75	Put	46.58330	0.04658	56.74030	0.05674	46.583	18.97	0.09	0.00	0	25,850.00
\$ / R		On 19/12/2016	Foreign Exchange Future	13.00	Put	80.00040	0.08000	94.61070	0.09461	80.000	19.08	0.14	0.00	0	151,550.00
\$ / R		On 19/12/2016	Foreign Exchange Future	13.22	Put	122.26140	0.12226	141.40540	0.14141	122.261	19.17	0.19	0.00	0	725.00
\$ / R		On 19/12/2016	Foreign Exchange Future	13.34	Call	905.23050	0.90523	865.12090	0.86512	905.231	19.22	0.77	0.00	0	2,800.00
\$ / R		On 19/12/2016	Foreign Exchange Future	13.34	Put	151.23050	0.15123	173.02090	0.17302	151.230	19.22	0.23	0.00	0	7,800.00
\$ / R		On 19/12/2016	Foreign Exchange Future	13.35	Put	153.84640	0.15385	175.86380	0.17586	153.846	19.23	0.23	0.00	0	4,500.00
\$ / R		On 19/12/2016	Foreign Exchange Future	13.50	Put	199.26850	0.19927	226.11570	0.22612	199.268	19.41	0.28	0.00	0	26,886.00

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	13.65	Put	253.92880		0.25393	284.55600	0.28456	253.929	19.65	0.33	0.00	0	3,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	667.99950		0.66800	637.96880	0.63797	667.999	19.73	0.65	0.00	0	1,230.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	273.99950		0.27400	305.86880	0.30587	274.000	19.73	0.35	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	294.99820		0.29500	328.09530	0.32810	294.998	19.81	0.36	0.00	0	12,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	303.65680		0.30366	337.24040	0.33724	303.657	19.85	0.37	0.00	0	19,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	507.77710		0.50778	484.81410	0.48481	507.777	20.22	0.55	0.00	0	23,450.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	413.77710		0.41378	452.71410	0.45271	413.777	20.22	0.45	0.00	0	88,460.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	484.23790		0.48424	462.36660	0.46237	484.238	20.30	0.53	0.00	0	300.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	470.53560		0.47054	449.88850	0.44989	470.536	20.35	0.52	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	466.03590		0.46604	445.79690	0.44580	466.036	20.36	0.52	0.00	0	1,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	467.57310		0.46757	509.63630	0.50964	467.573	20.38	0.49	0.00	0	2,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	479.14460		0.47914	521.61910	0.52162	479.145	20.43	0.49	0.00	0	800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	428.67430		0.42867	410.44240	0.41044	428.674	20.58	0.49	0.00	0	4,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	420.78510		0.42079	402.94180	0.40294	420.785	20.63	0.48	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	526.78510		0.52679	570.84180	0.57084	526.785	20.63	0.52	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	557.63560		0.55764	602.63200	0.60263	557.636	20.75	0.54	0.00	0	7,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	589.28530		0.58929	635.18460	0.63518	589.285	20.88	0.55	16,011,988.81	2,060	4,135.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	608.64740		0.60865	655.07300	0.65507	608.647	20.95	0.56	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	369.16410		0.36916	353.86160	0.35386	369.164	20.98	0.44	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.39	Put	648.19160		0.64819	695.62850	0.69563	648.192	21.10	0.58	0.00	0	8,756.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	348.88720		0.34889	334.58720	0.33459	348.887	21.13	0.42	0.00	0	26,120.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	688.79210		0.68879	737.18850	0.73719	688.792	21.25	0.60	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	317.40410		0.31740	304.65950	0.30466	317.404	21.37	0.39	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	723.40410		0.72340	772.55950	0.77256	723.404	21.37	0.61	344,784,845.40	40,000	57,649.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	730.40980		0.73041	779.71290	0.77971	730.410	21.40	0.61	0.00	0	1,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	288.64490		0.28864	277.31970	0.27732	288.645	21.62	0.36	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	816.52090		0.81652	867.49410	0.86749	816.521	21.70	0.65	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	838.61980		0.83862	889.97980	0.88998	838.620	21.77	0.66	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	264.93450		0.26493	254.77190	0.25477	264.935	21.85	0.34	0.00	0	7,150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	868.42170		0.86842	920.27960	0.92028	868.422	21.87	0.67	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	944.54330		0.94454	997.56620	0.99757	944.543	22.12	0.69	0.00	0	56,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	234.02530		0.23403	225.37560	0.22538	234.025	22.17	0.30	0.00	0	8,756.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	225.24370		0.22524	217.03290	0.21703	225.244	22.27	0.29	0.00	0	800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	197.03640		0.19704	190.22540	0.19023	197.036	22.61	0.26	3,820,052.82	1,030	88,249.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,103.03640		1.10304	1,158.12540	1.15813	1,103.036	22.61	0.74	0.00	0	29,368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	179.11230		0.17911	173.17380	0.17317	179.112	22.86	0.24	0.00	0	1,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	162.86020		0.16286	157.70120	0.15770	162.860	23.11	0.22	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,268.86020		1.26886	1,325.60120	1.32560	1,268.860	23.11	0.78	0.00	0	6,985.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,277.32050		1.27732	1,334.13560	1.33414	1,277.321	23.13	0.78	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	150.96510		0.15097	146.36660	0.14637	150.965	23.30	0.21	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	134.80370		0.13480	130.95010	0.13095	134.804	23.60	0.19	0.00	0	26,053.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,440.80370		1.44080	1,498.85010	1.49885	1,440.804	23.60	0.81	0.00	0	31,590.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	125.05290		0.12505	121.49410	0.12149	125.053	23.80	0.18	0.00	0	3,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,528.73440		1.52873	1,587.08530	1.58709	1,528.734	23.85	0.83	0.00	0	69,895.00	

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,590.62850	1.59063	1,649.36130	1.64936	1,590.629	23.99	0.84	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,688.98770	1.68899	1,748.25720	1.74826	1,688.988	24.23	0.85	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,797.68040	1.79768	1,857.45440	1.85745	1,797.680	24.48	0.86	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	87.36030	0.08736	85.42160	0.08542	87.360	24.59	0.13	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	75.63810	0.07564	74.19510	0.07420	75.638	24.90	0.11	0.00	0	52,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,981.63810	1.98164	2,042.09510	2.04210	1,981.638	24.90	0.89	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	68.10930	0.06811	66.96930	0.06697	68.109	25.14	0.10	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	56.39890	0.05640	55.70320	0.05570	56.399	25.56	0.09	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,424.59730	2.42460	2,486.07430	2.48607	2,424.597	25.90	0.92	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,481.98180	2.48198	2,543.54540	2.54355	2,481.982	26.02	0.93	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	45.14450	0.04514	44.83530	0.04484	45.144	26.07	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,635.73200	2.63573	2,697.49000	2.69749	2,635.732	26.36	0.94	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	36.96340	0.03696	36.90180	0.03690	36.963	26.53	0.06	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	32.49900	0.03250	32.59110	0.03259	32.499	26.81	0.05	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	30.49890	0.03050	31.15070	0.03115	30.499	26.81	0.05	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	28.98000	0.02898	30.04820	0.03005	28.980	26.82	0.05	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	17.40900	0.01741	21.29010	0.02129	17.409	26.86	0.03	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	15.02210	0.01502	19.36280	0.01936	15.022	26.87	0.03	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	12.08810	0.01209	16.89850	0.01690	12.088	26.88	0.02	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	11.60150	0.01160	16.47690	0.01648	11.602	26.89	0.02	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	7.53700	0.00754	12.75140	0.01275	7.537	26.92	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	6.92410	0.00692	12.14680	0.01215	6.924	26.92	0.01	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	6.54190	0.00654	11.76180	0.01176	6.542	26.93	0.01	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	6.35830	0.00636	11.57480	0.01157	6.358	26.93	0.01	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	2.01440	0.00201	4.61120	0.00461	2.014	26.95	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	1.75130	0.00175	4.09800	0.00410	1.751	26.95	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	1.69740	0.00170	3.99150	0.00399	1.697	26.95	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	1.34090	0.00134	3.27260	0.00327	1.341	26.95	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	1.14420	0.00114	2.86360	0.00286	1.144	26.95	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	0.55250	0.00055	1.55350	0.00155	0.553	26.95	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.50890	0.00051	1.45000	0.00145	0.509	26.95	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.46090	0.00046	1.33440	0.00133	0.461	26.95	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.36530	0.00037	1.09800	0.00110	0.365	26.95	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.29380	0.00029	0.91490	0.00091	0.294	26.95	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.25670	0.00026	0.81720	0.00082	0.257	26.95	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.20240	0.00020	0.66990	0.00067	0.202	26.95	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.18270	0.00018	0.61490	0.00061	0.183	26.95	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.07160	0.00007	0.28110	0.00028	0.072	26.95	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.03910	0.00004	0.16990	0.00017	0.039	26.95	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.03510	0.00004	0.15540	0.00016	0.035	26.95	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.09960	14.09960	14.03760	14.03760		20.36	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.12190	14.12190	14.05930	14.05930		20.07	0.00	0.00	0	790.00
\$ / R	On 13/01/2017	Any day expiry			14.16350	14.16350	14.10010	14.10010		19.86	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	428.66100	0.42866	468.91400	0.46891	428.661	19.54	0.42	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 13/01/2017	Any day expiry	16.17	Call	113.34690	0.11335	111.54320	0.11154	113.347	24.22	0.14	0.00	0	2,000.00
\$ / R	On 18/01/2017	Any day expiry			14.17730	14.17730	14.11370	14.11370		19.73	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	513.90270	0.51390	497.85200	0.49785	513.903	20.01	0.49	0.00	0	5,000.00
\$ / R	On 25/01/2017	Any day expiry			14.19670	14.19670	14.13270	14.13270		19.77	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	523.15990	0.52316	567.31800	0.56732	523.160	19.60	0.45	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	169.28440	0.16928	166.55920	0.16656	169.284	23.33	0.19	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.32750	14.32750	14.26390	14.26390		19.80	0.00	3,710,822.50	259	104,862.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	50.66590	0.05067	62.61840	0.06262	50.666	17.87	0.07	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	171.80570	0.17181	193.50900	0.19351	171.806	18.22	0.18	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	582.43750	0.58244	626.23980	0.62624	582.438	19.39	0.42	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	692.98710	0.69299	739.92360	0.73992	692.987	19.71	0.47	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	752.06020	0.75206	800.59240	0.80059	752.060	19.88	0.49	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	910.06370	0.91006	961.43960	0.96144	910.064	20.33	0.54	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,323.28220	1.32328	1,380.10210	1.38010	1,323.282	21.40	0.65	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,423.78140	1.42378	1,481.42840	1.48143	1,423.781	21.65	0.67	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	366.09610	0.36610	360.82260	0.36082	366.096	21.88	0.31	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,697.06590	1.69707	1,756.46420	1.75646	1,697.066	22.31	0.72	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,730.11260	1.73011	1,789.25320	1.78925	1,730.113	22.39	0.73	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	307.49760	0.30750	302.65510	0.30266	307.498	22.50	0.27	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	242.06470	0.24206	239.07140	0.23907	242.065	23.15	0.22	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,603.05180	2.60305	2,665.21200	2.66521	2,603.052	23.97	0.83	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	136.36360	0.13636	137.65680	0.13766	136.364	24.95	0.13	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	95.20610	0.09521	96.11350	0.09611	95.206	27.85	0.09	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	94.94440	0.09494	95.84810	0.09585	94.944	27.87	0.09	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	71.30870	0.07131	69.26310	0.06926	71.309	28.42	0.07	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	55.26060	0.05526	53.70480	0.05370	55.261	28.42	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	13.08460	0.01308	12.77460	0.01277	13.085	28.42	0.02	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.41100	14.41100	14.34750	14.34750		19.76	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	535.85980	0.53586	577.03470	0.57703	535.860	19.06	0.38	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	213.34040	0.21334	212.45790	0.21246	213.340	23.97	0.18	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.44720	14.44720	14.38370	14.38370		19.78	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	621.74480	0.62174	665.26450	0.66526	621.745	19.23	0.40	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	280.52410	0.28052	278.53070	0.27853	280.524	23.32	0.22	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.60050	14.60050	14.53580	14.53580		19.92	0.00	146,005.00	10	150,541.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	534.53080	0.53453	572.78470	0.57278	534.531	18.77	0.33	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	552.27890	0.55228	591.77070	0.59177	552.279	18.82	0.34	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	669.51420	0.66951	712.41000	0.71241	669.514	19.18	0.38	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	705.88130	0.70588	749.71350	0.74971	705.881	19.29	0.40	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	732.43970	0.73244	776.93400	0.77693	732.440	19.36	0.40	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,124.75720	1.12476	1,176.35440	1.17635	1,124.757	20.34	0.51	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,548.05270	1.54805	1,604.45270	1.60445	1,548.053	21.24	0.60	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	579.91110	0.57991	573.07460	0.57307	579.911	21.67	0.36	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,759.41110	1.75941	1,817.27460	1.81727	1,759.411	21.67	0.64	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	561.90140	0.56190	555.43330	0.55543	561.901	21.80	0.35	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 19/06/2017	Foreign Exchange Future	16.10	Call	511.31650	0.51132	505.45710	0.50546	511.317	22.16	0.33	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	479.49530	0.47950	474.32960	0.47433	479.495	22.38	0.31	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	398.59690	0.39860	395.09230	0.39509	398.597	23.00	0.26	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	251.35230	0.25135	251.25640	0.25126	251.352	25.35	0.17	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	223.42370	0.22342	223.53080	0.22353	223.424	26.36	0.15	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	148.60240	0.14860	145.03840	0.14504	148.602	27.07	0.11	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.66460	14.66460	14.59930	14.59930		19.80	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	597.19350	0.59719	638.59540	0.63860	597.193	18.74	0.35	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	298.28320	0.29828	299.63320	0.29963	298.283	24.62	0.19	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.85510	14.85510	14.78910	14.78910		19.99	0.00	0.00	0	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	214.69650	0.21470	238.75940	0.23876	214.697	17.21	0.16	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	284.59390	0.28459	0.00000	0.00000	284.594	17.63	0.19	28,250,600.00	10,000	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	552.41420	0.55241	589.11590	0.58912	552.414	18.57	0.30	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	556.50440	0.55650	593.34480	0.59334	556.504	18.58	0.30	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	766.84160	0.76684	811.24550	0.81125	766.842	19.06	0.37	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	819.69660	0.81970	865.21650	0.86522	819.697	19.21	0.39	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	679.18580	0.67919	672.46370	0.67246	679.186	22.04	0.36	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	599.06790	0.59907	593.88790	0.59389	599.068	22.54	0.32	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	558.36840	0.55837	553.93300	0.55393	558.368	22.83	0.30	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	426.30950	0.42631	0.00000	0.00000	426.309	24.15	0.24	70,211,050.00	20,000	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.16070	15.16070	15.09620	15.09620		20.52	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.49910	15.49910	15.43630	15.43630		21.08	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.83760	15.83760	15.77630	15.77630		21.50	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	582.96880	0.58297	605.20590	0.60521	582.969	18.81	0.23	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.09400	14.09400	14.03210	14.03210		20.38	0.00	112,752.00	8	389.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.32750	14.32750	14.26390	14.26390		19.80	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.60050	14.60050	14.53580	14.53580		19.92	0.00	0.00	0	51.00
£ / R	On 27/10/2016	Any day expiry			17.05360	17.05360	17.07970	17.07970		18.89	0.00	0.00	0	85.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.24830	17.24830	17.27070	17.27070		20.62	0.00	2,276,775.60	132	52,931.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	339.98170	0.33998	347.30220	0.34730	339.982	20.00	0.35	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	511.73440	0.51173	517.79300	0.51779	511.734	20.47	0.45	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	604.50910	0.60451	609.59880	0.60960	604.509	20.70	0.50	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	925.41930	0.92542	926.51190	0.92651	925.419	21.54	0.62	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	1,069.91160	1.06991	1,069.20840	1.06921	1,069.912	21.87	0.67	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	93.85370	0.09385	106.63480	0.10663	93.854	23.62	0.12	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,185.65440	4.18565	4,167.19300	4.16719	4,185.654	28.02	0.97	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	4.95010	0.00495	4.78460	0.00478	4.950	33.89	0.01	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.56550	17.56550	17.58640	17.58640		19.70	0.00	140,524.00	8	5,767.00
£ / R	On 25/04/2017	Any day expiry			17.72850	17.72850	17.75030	17.75030		19.58	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.93360	17.93360	17.95530	17.95530			0.00	0.00	0	19,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.69410	18.69410	18.71900	18.71900		18.27	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
¥ / R	On 19/12/2016		Foreign Exchange Future	0.13575	0.13575		0.13603	0.13603		23.17	0.00	0.00	0	13,577.00
¥ / R	On 13/03/2017		Foreign Exchange Future	0.13852	0.13852		0.13879	0.13879		22.26	0.00	0.00	0	0.00
¥ / R	On 19/06/2017		Foreign Exchange Future	0.14179	0.14179		0.14207	0.14207		21.89	0.00	0.00	0	0.00
¥ / R	On 18/09/2017		Foreign Exchange Future	0.14489	0.14489		0.14517	0.14517		23.07	0.00	0.00	0	0.00
€ / R	On 28/10/2016		Any day expiry	15.23980	15.23980		15.22680	15.22680		18.85	0.00	0.00	0	34.00
€ / R	On 28/11/2016		Any day expiry	15.35320	15.35320		15.33800	15.33800		17.76	0.00	0.00	0	500.00
€ / R	On 19/12/2016		Foreign Exchange Future	15.43020	15.43020		15.41350	15.41350		18.33	0.00	2,083,077.00	135	52,599.00
€ / R	On 19/12/2016	16.50	Call	161.10280	0.16110		174.91490	0.17491	161.103	20.69	0.22	0.00	0	450.00
€ / R	On 19/12/2016	16.90	Put	1,578.63400	1.57863		1,606.98240	1.60698	1,578.634	21.57	0.84	0.00	0	2,961.00
€ / R	On 19/12/2016	21.90	Call	0.68120	0.00068		0.74710	0.00075	0.681	28.34	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017		Foreign Exchange Future	15.74750	15.74750		15.72940	15.72940		18.25	0.00	1,858,205.00	118	8,000.00
€ / R	On 19/06/2017		Foreign Exchange Future	16.11990	16.11990		16.10040	16.10040		18.60	0.00	338,517.90	21	77,642.00
€ / R	On 18/09/2017		Foreign Exchange Future	16.47140	16.47140		16.45100	16.45100		18.93	0.00	0.00	0	0.00
€ / R	On 18/12/2017		Foreign Exchange Future	16.86380	16.86380		16.84460	16.84460		19.48	0.00	0.00	0	0.00
10Y STND	On 17/12/2025		Interest Rate Swap	98.20637	98.20637		98.24906	98.24906			0.00	0.00	0	0.00
10Y STND	On 16/03/2026		Interest Rate Swap	95.30054	95.30054		95.34177	95.34177			0.00	0.00	0	0.00
10Y STND	On 15/06/2026		Interest Rate Swap	94.08320	94.08320		94.12335	94.12335			0.00	0.00	0	0.00
10Y STND	On 21/09/2026		Interest Rate Swap	96.17707	96.17707		96.21580	96.21580			0.00	0.00	0	0.00
10Y STND	On 21/12/2026		Interest Rate Swap	99.83577	99.83577		99.87370	99.87370			0.00	0.00	0	0.00
1Y STND	On 19/12/2016		Interest Rate Swap	100.06865	100.06865		100.06865	100.06865			0.00	0.00	0	0.00
1Y STND	On 16/03/2017		Interest Rate Swap	100.01756	100.01756		100.01703	100.01703			0.00	0.00	0	0.00
1Y STND	On 15/06/2017		Interest Rate Swap	99.65302	99.65302		99.65387	99.65387			0.00	0.00	0	0.00
1Y STND	On 21/09/2017		Interest Rate Swap	99.71410	99.71410		99.71606	99.71606			0.00	0.00	0	0.00
1Y STND	On 21/12/2017		Interest Rate Swap	100.00165	100.00165		100.00723	100.00723			0.00	0.00	0	0.00
2Y STND	On 18/12/2017		Interest Rate Swap	100.02960	100.02960		100.03520	100.03520			0.00	0.00	0	0.00
2Y STND	On 16/03/2018		Interest Rate Swap	99.33545	99.33545		99.34346	99.34346			0.00	0.00	0	0.00
2Y STND	On 15/06/2018		Interest Rate Swap	99.02082	99.02082		99.03070	99.03070			0.00	0.00	0	0.00
2Y STND	On 21/09/2018		Interest Rate Swap	99.09793	99.09793		99.10837	99.10837			0.00	0.00	0	0.00
2Y STND	On 21/12/2018		Interest Rate Swap	99.62000	99.62000		99.63000	99.63000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020		Interest Rate Swap	98.15125	98.15125		98.17325	98.17325			0.00	0.00	0	0.00
5Y STND	On 16/03/2021		Interest Rate Swap	97.50093	97.50093		97.52986	97.52986			0.00	0.00	0	0.00
5Y STND	On 15/06/2021		Interest Rate Swap	96.81582	96.81582		96.85262	96.85262			0.00	0.00	0	0.00
5Y STND	On 21/09/2021		Interest Rate Swap	97.09964	97.09964		97.14275	97.14275			0.00	0.00	0	0.00
5Y STND	On 21/12/2021		Interest Rate Swap	99.35032	99.35032		99.39523	99.39523			0.00	0.00	0	50.00
AL37	On 03/11/2016		Index Future	504.34700	504.34700		504.37800	504.37800			0.00	0.00	0	9.00
AL37	On 02/02/2017		Index Future	513.96500	513.96500		513.99800	513.99800			0.00	0.00	0	0.00
AL37	On 04/05/2017		Index Future	524.11400	524.11400		524.15400	524.15400			0.00	0.00	0	0.00
AL37	On 03/08/2017		Index Future	534.89500	534.89500		534.93900	534.93900			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
AL7T	On 03/11/2016	Index Future	584.29600	584.29600	584.29600	584.45900	584.45900				0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future	595.43800	595.43800	595.43800	595.60700	595.60700				0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	607.19600	607.19600	607.19600	607.37500	607.37500				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	619.68600	619.68600	619.68600	619.87300	619.87300				0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	532.50800	532.50800	532.50800	532.69000	532.69000				0.00	0.00	0	604.00
ALBI	On 02/02/2017	Index Future	542.66300	542.66300	542.66300	542.85000	542.85000				0.00	0.00	0	19.00
ALBI	On 04/05/2017	Index Future	553.37900	553.37900	553.37900	553.57600	553.57600				0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	564.76100	564.76100	564.76100	564.96700	564.96700				0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.74040	10.74040	10.74040	10.76480	10.76480			14.97	0.00	0.00	0	11,869.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.89780	10.89780	10.89780	10.92070	10.92070			14.75	0.00	544,890.00	50	3,450.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.08120	11.08120	11.08120	11.10290	11.10290			15.08	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.25150	11.25150	11.25150	11.27170	11.27170			15.43	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.46030	11.46030	11.46030	11.48140	11.48140			16.00	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.67170	10.67170	10.67170	10.78550	10.78550			16.11	0.00	0.00	0	5,806.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.85630	10.85630	10.85630	10.97020	10.97020			16.04	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.07100	11.07100	11.07100	11.18530	11.18530			16.20	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	484.92000	484.92000	484.92000	535.83470	535.83470				0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.25240	14.25240	14.25240	14.22220	14.22220			18.72	0.00	0.00	0	2,011.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.56290	14.56290	14.56290	14.53030	14.53030			18.84	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.92900	14.92900	14.92900	14.89400	14.89400			19.49	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.08070	2.08070	2.08070	2.07230	2.07230			17.92	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.10470	2.10470	2.10470	2.09690	2.09690			17.29	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.13290	2.13290	2.13290	2.12470	2.12470			18.07	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.07490	2.07490	2.07490	2.06740	2.06740			19.09	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.07860	2.07860	2.07860	2.07550	2.07550			16.35	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.12140	2.12140	2.12140	2.11790	2.11790			16.32	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	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	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 03/11/2016	Bond Future	10.29245	78.96826		10.28830	78.99556				0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.37093	80.47421		10.36660	80.50231				0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.44072	78.26892		10.43610	78.29854				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.50106	79.87999		10.49620	79.91079				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 03/11/2016	Bond Future	10.41164	83.34405		10.40240	83.41419				0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.48497	84.93342		10.47538	85.00532				0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.55419	82.34779		10.54417	82.42200				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.61365	84.04324		10.60323	84.11963				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 03/11/2016	GOVI	530.31000	530.31000		530.45800	530.45800				0.00	0.00	0	415.00
GOVI	On 02/02/2017	GOVI	540.42300	540.42300		540.57600	540.57600				0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	551.09400	551.09400		551.25700	551.25700				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	562.43000	562.43000		562.60000	562.60000				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.81770	1.81770		1.81000	1.81000			19.24	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.84930	1.84930		1.84130	1.84130			19.44	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.88570	1.88570		1.87750	1.87750			19.65	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.76114	128.76114		128.84433	128.84433				0.00	0.00	0	2,542.00
I2025	On 02/02/2017	Bond Future	129.94521	129.94521		130.03047	130.03047				0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	132.51903	132.51903		132.60765	132.60765				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	133.92049	133.92049		134.01193	134.01193				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 03/11/2016	Bond Future	107.69225	107.69225		107.68010	107.68010				0.00	0.00	0	5,045.00
I2033	On 02/02/2017	Bond Future	109.75262	109.75262		109.74075	109.74075				0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future	110.88734	110.88734		110.87650	110.87650				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	113.17483	113.17483		113.16459	113.16459				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 03/11/2016	Bond Future	135.95742	135.95742		136.40379	136.40379				0.00	0.00	0	19,405.00
I2038	On 02/02/2017	Bond Future	137.11945	137.11945		137.57474	137.57474				0.00	0.00	0	779.00

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
I2038	On 04/05/2017	Bond Future		139.83535	139.83535		140.30134	140.30134			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		141.22113	141.22113		141.69800	141.69800			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future		135.33908	135.33908		135.32410	135.32410			0.00	0.00	0	17,487.00
I2046	On 02/02/2017	Bond Future		137.92856	137.92856		137.91373	137.91373			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		139.13247	139.13247		139.11899	139.11899			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		142.00274	142.00274		141.99005	141.99005			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 03/11/2016	Bond Future		144.55582	144.55582		144.53953	144.53953			0.00	0.00	0	21,871.00
I2050	On 02/02/2017	Bond Future		145.71976	145.71976		145.70398	145.70398			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future		148.60628	148.60628		148.59175	148.59175			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		150.01006	150.01006		149.99646	149.99646			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 03/11/2016	Index Future		250.50300	250.50300		250.56500	250.56500			0.00	0.00	0	990.00
IGOV	On 02/02/2017	Index Future		255.29500	255.29500		255.36000	255.36000			0.00	0.00	0	118.00
IGOV	On 04/05/2017	Index Future		260.35200	260.35200		260.42100	260.42100			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		265.72200	265.72200		265.79500	265.79500			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		678.80200	678.80200		678.95700	678.95700			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		691.93700	691.93700		692.09600	692.09600			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		705.56000	705.56000		705.72200	705.72200			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		719.41800	719.41800		719.58200	719.58200			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future		7.43000	92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.48000	92.52000		7.48000	92.52000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.55000	92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.98000	92.02000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.13760	0.13760		0.13700	0.13700			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.13820	0.13820		0.13700	0.13700			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.13760	0.13760		0.13730	0.13730			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		10.11820	10.11820		10.10580	10.10580		15.70	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		10.25800	10.25800		10.24450	10.24450		15.59	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
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.42060		10.42060		10.40600	10.40600		16.19	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32200		1.32200		1.31810	1.31810			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33360		1.33360		1.32960	1.32960			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.34950		1.34950		1.34540	1.34540			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.22380		1.22380		1.23080	1.23080			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.22600		1.22600		1.23290	1.23290			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22830		1.22830		1.23520	1.23520			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.09480		1.09480		1.09840	1.09840			0.00	9,147,054.00	8,355	152.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.09910		1.09910		1.10270	1.10270			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.10410		1.10410		1.10760	1.10760			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.77719		115.39360		8.77266	115.42585		9.12	0.00	606,739,548.80	5,258	90,140.00
R186	On 03/11/2016	Bond Future	8.30	Call	37.35000		0.03735		46.11000	0.04611	37.350	8.90	0.05	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,054.14000		2.05414		2,047.42000	2.04742	2,054.140	8.97	0.82	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	672.84000		0.67284		687.10000	0.68710	672.840	9.06	0.44	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	454.08000		0.45408		469.55000	0.46955	454.080	9.09	0.33	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	139.85000		0.13985		151.32000	0.15132	139.850	9.18	0.13	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,025.58000		3.02558		3,065.91000	3.06591	3,025.580	9.23	0.93	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,330.88000		4.33088		4,366.02000	4.36602	4,330.880	9.34	0.98	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.81880		112.29146		8.81402	112.32480		9.25	0.00	1,134,592,911.84	10,104	10,233.00
R186	On 02/02/2017	Bond Future	8.00	Call	400.47000		0.40047		411.35000	0.41135	400.470	8.93	0.15	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	966.99000		0.96699		985.60000	0.98560	966.990	9.05	0.29	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,095.64000		1.09564		1,115.56000	1.11556	1,095.640	9.07	0.32	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,521.53000		1.52153		1,545.00000	1.54500	1,521.530	9.12	0.40	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,035.14000		2.03514		2,030.16000	2.03016	2,035.140	9.21	0.46	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,938.35000		1.93835		1,933.83000	1.93383	1,938.350	9.22	0.45	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	792.99000		0.79299		793.53000	0.79353	792.990	9.47	0.23	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	650.52000		0.65052		651.50000	0.65150	650.520	9.53	0.20	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.85259		114.50929		8.84742	114.54461		9.03	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.87338		111.55948		8.86787	111.59638		9.23	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 03/11/2016	Bond Future			303.58252		303.58252		303.54976	303.54976			0.00	0.00	0	861.00
R197	On 02/02/2017	Bond Future			302.71506		302.71506		302.68281	302.68281			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future			308.71102		308.71102		308.68177	308.68177			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			308.18045		308.18045		308.15295	308.15295			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

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
R202	On 03/11/2016	Bond Future	250.75577		250.75577		250.72828	250.72828			0.00	0.00	0	33,832.00
R202	On 02/02/2017	Bond Future	252.00764		252.00764		251.98009	251.98009			0.00	0.00	0	1,746.00
R202	On 04/05/2017	Bond Future	256.99916		256.99916		256.97426	256.97426			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	258.63607		258.63607		258.61250	258.61250			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 03/11/2016	Bond Future	8.46759		98.00567		8.46307	98.02696		6.84	0.00	0.00	0	15,367.00
R2023	On 02/02/2017	Bond Future	8.51048		99.87464		8.50564	99.89670		6.56	0.00	0.00	0	2,245.00
R2023	On 04/05/2017	Bond Future	8.53586		97.91348		8.53050	97.93712		6.55	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.54287		99.92849		8.53703	99.95339		6.22	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 03/11/2016	Bond Future	7.63702		101.71038		7.63218	101.71432		0.92	0.00	0.00	0	23,024.00
R203	On 02/02/2017	Bond Future	7.62809		103.64999		7.62043	103.65443		0.65	0.00	0.00	0	620.00
R203	On 04/05/2017	Bond Future	7.25204		101.52292		7.23567	101.52864		0.41	0.00	0.00	0	0.00
R203	On 03/08/2017	Bond Future	4.75223		103.61237		4.69037	103.61902		0.12	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 03/11/2016	Bond Future	9.17750		93.23635		9.17803	93.23258			0.00	656,943,322.10	7,046	26,843.00
R2030	On 02/02/2017	Bond Future	9.22248		91.00850		9.22297	91.00507			0.00	1,278,851,442.00	14,052	7,470.00
R2030	On 04/05/2017	Bond Future	9.26418		92.80622		9.26452	92.80387			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.29690		90.70890		9.29715	90.70720			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 03/11/2016	Bond Future	9.27784		92.53270		9.27337	92.56675		12.94	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future	9.32521		94.29728		9.32054	94.33242		12.65	0.00	0.00	0	1,000.00
R2032	On 04/05/2017	Bond Future	9.36553		91.99972		9.36057	92.03661		12.99	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.39592		93.89343		9.39070	93.93184		12.75	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future	9.35805		97.47321		9.34857	97.55296			0.00	91,917,237.03	943	4,673.00
R2035	On 02/02/2017	Bond Future	9.40701		99.33201		9.39718	99.41374			0.00	249,224,013.09	2,509	1,566.00
R2035	On 04/05/2017	Bond Future	9.44578		96.78916		9.43552	96.87361			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.47546		98.78121		9.46480	98.86816			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 03/11/2016	Bond Future	9.41738		94.05838		9.40785	94.13838		14.39	0.00	1,458,563,298.66	15,507	33,659.00
R2037	On 02/02/2017	Bond Future	9.46212		91.59585		9.45226	91.67777		14.77	0.00	3,091,359,937.50	33,750	16,875.00
R2037	On 04/05/2017	Bond Future	9.50386		93.40519		9.49358	93.48980		14.54	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.53805		91.06981		9.52737	91.15694		14.97	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 03/11/2016	Bond Future	7.82509		103.38158		7.82541	103.38097		2.23	0.00	487,444,149.70	4,715	30,540.00

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
R204	On 02/02/2017	Bond Future		7.84015	101.31290		7.84027	101.31270		2.04	0.00	347,097,995.40	3,426	1,741.00
R204	On 04/05/2017	Bond Future		7.81726	103.31386		7.81658	103.31487		1.76	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.71603	101.39887		7.71461	101.39869		1.55	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 03/11/2016	Bond Future		9.45733	98.14943		9.45784	98.14483		15.06	0.00	588,896.58	6	4,818.00
R2040	On 02/02/2017	Bond Future		9.50180	95.51460		9.50229	95.51023		15.46	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.54331	97.40137		9.54368	97.39810		15.22	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.57750	94.89780		9.57779	94.89525		15.68	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 03/11/2016	Bond Future		9.47209	95.34269		9.46756	95.38407		15.75	0.00	0.00	0	19,783.00
R2044	On 02/02/2017	Bond Future		9.51507	92.77957		9.51038	92.82201		16.20	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.55515	94.61230		9.55020	94.65674		15.95	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.58816	92.17657		9.58299	92.22263		16.44	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 03/11/2016	Bond Future		9.43227	94.81447		9.42776	94.85693		16.34	0.00	14,601,428.38	154	64,766.00
R2048	On 02/02/2017	Bond Future		9.47653	96.62259		9.47185	96.66624		16.05	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.51171	94.08961		9.50678	94.13526		16.56	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.53888	96.02613		9.53374	96.07344		16.31	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 03/11/2016	Bond Future		8.03570	100.09892		8.03609	100.09786		3.46	0.00	1,907,685,217.36	19,058	39,785.00
R207	On 02/02/2017	Bond Future		8.06248	98.36535		8.06274	98.36469		3.27	0.00	3,737,489,838.60	37,996	19,019.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,220.70000	2.22070	2,221.76000	2.22176	2,220.700	3.39	0.89	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.07578	100.30820		8.07556	100.30872		2.96	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		8.04980	98.72780		8.04919	98.72911		2.78	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,124.76000	1.12476	1,127.15000	1.12715	1,124.760	2.77	0.55	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 03/11/2016	Bond Future		8.22198	95.37507		8.22246	95.37338		4.93	0.00	1,723,332,139.83	18,069	29,932.00
R208	On 02/02/2017	Bond Future		8.25844	97.19387		8.25883	97.19256		4.60	0.00	3,512,392,074.06	36,138	18,069.00
R208	On 04/05/2017	Bond Future		8.27783	95.70978		8.27789	95.70959		4.45	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future		8.27116	97.67959		8.27098	97.68013		4.13	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

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
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 03/11/2016	Bond Future			9.30686		73.44006		9.30232	73.47195		14.91	0.00	122,498,020.08	1,668	37,771.00
R209	On 03/11/2016	Bond Future	8.81	Call	40.73000		0.04073		50.09000	0.05009	40.730	14.58	0.05	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	66.32000		0.06632		79.36000	0.07936	66.320	14.61	0.07	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,128.96000		2.12896		2,123.84000	2.12384	2,128.960	14.69	0.81	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,069.79000		2.06979		2,065.56000	2.06556	2,069.790	14.69	0.80	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	738.68000		0.73868		754.01000	0.75401	738.680	14.83	0.45	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,300.37000		1.30037		1,348.92000	1.34892	1,300.370	14.87	0.65	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	442.07000		0.44207		458.72000	0.45872	442.070	14.89	0.31	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.34821		74.84056		9.34350	74.87337		14.65	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.38326		73.16717		9.37829	73.20152		15.12	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.40962		74.67315		9.40443	74.70880		14.94	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 03/11/2016	Bond Future			187.34650		187.34650		187.32579	187.32579			0.00	0.00	0	2,071.00
R210	On 02/02/2017	Bond Future			190.93072		190.93072		190.91048	190.91048			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			192.39635		192.39635		192.37789	192.37789			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			196.36565		196.36565		196.34822	196.34822			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 03/11/2016	Bond Future			141.61328		141.61328		141.58968	141.58968			0.00	0.00	0	56.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/11/2016	Bond Future			148.52444		148.52444		148.50842	148.50842			0.00	0.00	0	3,049.00
R212	On 02/02/2017	Bond Future			149.41654		149.41654		149.40088	149.40088			0.00	0.00	0	0.00
R212	On 04/05/2017	Bond Future			152.37619		152.37619		152.36201	152.36201			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			153.48972		153.48972		153.47641	153.47641			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 03/11/2016	Bond Future			9.19272		84.05467		9.18823	84.08565		12.64	0.00	0.00	0	42,360.00
R213	On 02/02/2017	Bond Future			9.23924		85.65760		9.23456	85.68949		12.39	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.27520		83.79633		9.27023	83.82983		12.74	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.30146		85.52089		9.29624	85.55571		12.55	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

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
R214	On 03/11/2016	Bond Future	9.38205		73.80962		9.37251	73.87988		15.74	0.00	1,623,811.64	22	29,619.00
R214	On 02/02/2017	Bond Future	9.42485		75.21711		9.41499	75.28912		15.47	0.00	0.00	0	7,379.00
R214	On 04/05/2017	Bond Future	9.45862		73.40348		9.44839	73.47771		15.96	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.48438		74.91417		9.47380	74.99052		15.74	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	24,168.33000	24,168.33000			24,122.34000	24,122.34000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.12440	10.12440			10.12130	10.12130		16.37	0.00	0.00	0	165.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.29500	10.29500			10.29160	10.29160		16.20	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.56130	4.56130			4.51370	4.51370		15.68	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.55750	4.55750			4.51140	4.51140		15.55	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.39740	1.39740			1.37410	1.37410			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.36100	1.36100			1.33820	1.33820			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.32260	1.32260			1.30050	1.30050			0.00	0.00	0	0.00
Total for Derivatives :												21,537,019,450.68	337,399	4 259 944.00
Grand Total:												21,537,019,450.68	337,399	4 259 944.00