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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 03/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 07/11/2016	Any day expiry	13.42200	13.42200		13.44330	13.44330		22.47	0.00	0.00	0	288.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,529.00550	1.52901	1,508.24350	1.50824	1,529.005	40.30	0.99	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	0.08160	0.00008	0.10370	0.00010	0.082	55.97	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.42130	13.42130	13.45090	13.45090		24.33	0.00	0	700.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	112.31520	0.11232	119.50620	0.11951	112.315	25.23	0.36	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	72.73100	0.07273	78.02510	0.07803	72.731	25.91	0.26	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	62.55120	0.06255	67.33880	0.06734	62.551	26.14	0.23	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	33.37900	0.03338	36.60740	0.03661	33.379	27.05	0.13	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	24.65160	0.02465	26.73700	0.02674	24.652	27.67	0.10	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	21.43290	0.02143	22.85990	0.02286	21.433	28.07	0.09	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	16.25200	0.01625	16.67920	0.01668	16.252	28.87	0.07	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	10.83340	0.01083	10.36970	0.01037	10.833	30.07	0.05	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	3.94260	0.00394	2.94820	0.00295	3.943	33.26	0.02	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry			13.43270	13.43270	13.46370	13.46370		21.22	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			13.43550	13.43550	13.46650	13.46650		20.97	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry			13.43820	13.43820	13.46920	13.46920		20.73	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 17/11/2016	Any day expiry	13.26	Put	133.63090	0.13363	129.24640	0.12925	133.631	20.22	0.36	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	2,163.71440	2.16371	2,132.93780	2.13294	2,163.714	30.82	0.99	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	0.87080	0.00087	1.38590	0.00139	0.871	43.31	0.00	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.46900	13.46900	13.49940	13.49940		19.13	0.00	0.00	0	6,970.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	2.86840	0.00287	2.66530	0.00267	2.868	22.20	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	287.60620	0.28761	282.62990	0.28263	287.606	19.31	0.51	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.04760	0.00005	0.03880	0.00004	0.048	38.02	0.00	0.00	0	400.00
\$ / R	On 05/12/2016	Any day expiry			13.48860	13.48860	13.51850	13.51850		19.79	0.00	0.00	0	0.00
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	217.05870	0.21706	239.35820	0.23936	217.059	20.61	0.39	0.00	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry			13.49140	13.49140	13.52130	13.52130		19.78	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	13.60	Put	383.80460	0.38380	378.54870	0.37855	383.805	20.11	0.54	0.00	0	7,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	92.26400	0.09226	105.00810	0.10501	92.264	22.48	0.19	0.00	0	7,000.00
\$ / R	On 12/12/2016	Any day expiry			13.50810	13.50810	13.53790	13.53790		19.46	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	1,306.80310	1.30680	1,285.77450	1.28577	1,306.803	23.17	0.87	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			13.51080	13.51080	13.54060	13.54060		19.46	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.51360	13.51360	13.54340	13.54340		19.44	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			13.51640	13.51640	13.54620	13.54620		20.13	0.00	0.00	0	94.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.52750	13.52750	13.55720	13.55720		19.94	0.00	701,752,590.00	51,876	412,970.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	10.53420	0.01053	11.21840	0.01122	10.534	20.42	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	61.63790	0.06164	63.64970	0.06365	61.638	18.71	0.13	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	89.92130	0.08992	91.29350	0.09129	89.921	18.78	0.18	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	154.47860	0.15448	154.13740	0.15414	154.479	19.07	0.27	80,439,707.63	22,100	169,785.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	234.22560	0.23423	231.63300	0.23163	234.226	19.42	0.36	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	474.19160	0.47419	499.77590	0.49978	474.192	19.61	0.59	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	286.69160	0.28669	282.57590	0.28258	286.692	19.61	0.41	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	291.34980	0.29135	287.10000	0.28710	291.350	19.62	0.41	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	315.29700	0.31530	310.35660	0.31036	315.297	19.70	0.43	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	355.86900	0.35587	349.77440	0.34977	355.869	19.83	0.47	0.00	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	366.44010	0.36644	360.04820	0.36005	366.440	19.86	0.47	0.00	0	26,886.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	312.36980	0.31237	332.86120	0.33286	312.370	20.37	0.44	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	484.86980	0.48487	475.66120	0.47566	484.870	20.37	0.56	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	517.23120	0.51723	507.32720	0.50733	517.231	20.51	0.57	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	530.43390	0.53043	520.24960	0.52025	530.434	20.57	0.58	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	219.54820	0.21955	235.92740	0.23593	219.548	21.22	0.34	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	692.04820	0.69205	678.72740	0.67873	692.048	21.22	0.66	2,684,833.68	300	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	206.87440	0.20687	222.59690	0.22260	206.874	21.37	0.32	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	199.61160	0.19961	214.94450	0.21494	199.612	21.45	0.31	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	197.24540	0.19725	212.45070	0.21245	197.245	21.48	0.31	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	767.40650	0.76741	752.78470	0.75278	767.406	21.51	0.69	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	782.81100	0.78281	767.93510	0.76794	782.811	21.57	0.70	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	177.14930	0.17715	191.22470	0.19122	177.149	21.74	0.28	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	172.96300	0.17296	186.79530	0.18680	172.963	21.79	0.28	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	845.46300	0.84546	829.59530	0.82960	845.463	21.79	0.72	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	162.92320	0.16292	176.15410	0.17615	162.923	21.94	0.26	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	14.25	Put	885.42320	0.88542	868.95410	0.86895	885.423	21.94	0.74	0.00	0	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	925.81730	0.92582	908.86750	0.90887	925.817	22.07	0.75	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	950.32130	0.95032	933.09070	0.93309	950.321	22.15	0.76	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	146.03430	0.14603	158.40850	0.15841	146.034	22.18	0.24	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	135.74580	0.13575	147.57220	0.14757	135.746	22.34	0.23	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	1,050.22530	1.05023	1,031.90620	1.03191	1,050.225	22.47	0.78	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	120.17890	0.12018	131.12820	0.13113	120.179	22.60	0.20	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	1,092.67890	1.09268	1,073.92820	1.07393	1,092.679	22.60	0.80	0.00	0	42,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	1,101.22400	1.10122	1,082.38790	1.08239	1,101.224	22.63	0.80	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	106.40680	0.10641	116.52880	0.11653	106.407	22.87	0.18	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,205.09630	1.20510	1,185.28010	1.18528	1,205.096	22.95	0.82	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	1,231.42370	1.23142	1,211.37370	1.21137	1,231.424	23.03	0.83	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	95.38660	0.09539	104.80740	0.10481	95.387	23.11	0.17	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,266.73610	1.26674	1,246.38250	1.24638	1,266.736	23.13	0.83	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,355.99010	1.35599	1,334.90970	1.33491	1,355.990	23.40	0.85	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	81.49810	0.08150	89.97760	0.08998	81.498	23.45	0.15	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	77.65870	0.07766	85.86620	0.08587	77.659	23.56	0.14	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	65.13950	0.06514	72.63170	0.07263	65.139	23.88	0.12	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,537.63950	1.53764	1,515.43170	1.51543	1,537.640	23.88	0.88	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	57.33740	0.05734	64.39590	0.06440	57.337	24.09	0.11	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	50.47910	0.05048	57.12020	0.05712	50.479	24.31	0.10	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,722.97910	1.72298	1,699.92020	1.69992	1,722.979	24.31	0.90	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,732.34100	1.73234	1,709.24130	1.70924	1,732.341	24.33	0.91	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	45.59730	0.04560	51.91710	0.05192	45.597	24.48	0.09	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	39.16230	0.03916	45.02240	0.04502	39.162	24.74	0.08	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,911.66230	1.91166	1,887.82240	1.88782	1,911.662	24.74	0.92	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	35.39820	0.03540	40.96630	0.04097	35.398	24.91	0.07	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	2,007.01680	2.00702	1,982.81360	1.98281	2,007.017	24.95	0.93	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	2,074.10790	2.07411	2,049.66070	2.04966	2,074.108	25.10	0.94	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	2,180.04150	2.18004	2,155.22890	2.15523	2,180.041	25.33	0.94	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,296.22290	2.29622	2,271.03690	2.27104	2,296.223	25.59	0.95	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	22.29980	0.02230	26.66540	0.02667	22.300	25.70	0.05	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	18.54690	0.01855	22.49360	0.02249	18.547	26.02	0.04	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,491.04690	2.49105	2,465.29360	2.46529	2,491.047	26.02	0.96	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	16.22430	0.01622	19.88720	0.01989	16.224	26.25	0.03	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	12.69820	0.01270	15.53480	0.01553	12.698	26.66	0.03	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,952.86680	2.95287	2,924.90240	2.92490	2,952.867	26.94	0.98	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	3,012.11210	3.01211	2,983.80910	2.98381	3,012.112	27.05	0.98	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	9.37340	0.00937	10.66580	0.01067	9.373	27.09	0.02	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	3,170.36820	3.17037	3,141.32930	3.14133	3,170.368	27.34	0.98	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	7.12450	0.00712	7.49670	0.00750	7.125	27.48	0.02	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	5.99620	0.00600	5.96780	0.00597	5.996	27.73	0.01	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	5.64060	0.00564	5.49730	0.00550	5.641	27.82	0.01	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	5.37230	0.00537	5.14640	0.00515	5.372	27.89	0.01	0.00	0	51,333.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	3.36880	0.00337	2.67580	0.00268	3.369	28.59	0.01	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	2.96180	0.00296	2.21750	0.00222	2.962	28.79	0.01	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	2.37970	0.00238	1.67140	0.00167	2.380	28.96	0.01	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	2.25970	0.00226	1.58110	0.00158	2.260	28.96	0.01	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	1.31280	0.00131	0.88190	0.00088	1.313	28.96	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	1.17980	0.00118	0.78620	0.00079	1.180	28.96	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	1.09830	0.00110	0.72790	0.00073	1.098	28.96	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	1.05960	0.00106	0.70040	0.00070	1.060	28.96	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.25470	0.00025	0.15080	0.00015	0.255	28.96	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.21440	0.00021	0.12530	0.00013	0.214	28.96	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.20640	0.00021	0.12020	0.00012	0.206	28.96	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.15450	0.00015	0.08800	0.00009	0.154	28.96	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.12720	0.00013	0.07130	0.00007	0.127	28.96	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	0.05210	0.00005	0.02720	0.00003	0.052	28.96	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.04710	0.00005	0.02440	0.00002	0.047	28.96	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.04180	0.00004	0.02140	0.00002	0.042	28.96	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.03140	0.00003	0.01580	0.00002	0.031	28.96	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.02410	0.00002	0.01180	0.00001	0.024	28.96	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.02040	0.00002	0.00990	0.00001	0.020	28.96	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.01530	0.00002	0.00720	0.00001	0.015	28.96	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.01350	0.00001	0.00630	0.00001	0.014	28.96	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.00430	0.00000	0.00180	0.00000	0.004	28.96	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00210	0.00000	0.00080	0.00000	0.002	28.96	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00180	0.00000	0.00070	0.00000	0.002	28.96	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.53310	13.53310	13.56270	13.56270		19.92	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			13.55530	13.55530	13.58480	13.58480		19.54	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			13.57200	13.57200	13.60140	13.60140		19.32	0.00	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry			13.59620	13.59620	13.62470	13.62470		19.40	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	687.92360	0.68792	672.54070	0.67254	687.924	20.26	0.60	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	43.22560	0.04323	45.92760	0.04593	43.226	25.35	0.07	0.00	0	2,000.00
\$ / R	On 18/01/2017	Any day expiry			13.60910	13.60910	13.63760	13.63760		19.31	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	262.01540	0.26202	270.99530	0.27100	262.015	20.95	0.32	0.00	0	5,000.00
\$ / R	On 23/01/2017	Any day expiry			13.62190	13.62190	13.65050	13.65050		19.26	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			13.62710	13.62710	13.65570	13.65570		19.39	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	808.15620	0.80816	2,104.85710	2.10486	808.156	20.45	0.62	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	74.71920	0.07472	1,070.63020	1.07063	74.719	24.41	0.10	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			13.63220	13.63220	13.66090	13.66090		19.41	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	609.73480	0.60973	591.41490	0.59141	609.735	19.76	0.53	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	264.59380	0.26459	269.91770	0.26992	264.594	21.18	0.31	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			13.64250	13.64250	13.67120	13.67120		19.35	0.00	0.00	0	74.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.75060	13.75060	13.77940	13.77940		19.36	0.00	4,840,211.20	352	107,904.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	91.20600	0.09121	86.65700	0.08666	91.206	17.90	0.12	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	142.33590	0.14234	136.62050	0.13662	142.336	17.89	0.17	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	279.52760	0.27953	269.50790	0.26951	279.528	18.20	0.28	0.00	0	91,132.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	497.35590	0.49736	480.91210	0.48091	497.356	18.95	0.41	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	853.25170	0.85325	831.24570	0.83125	853.252	20.04	0.56	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	441.91270	0.44191	447.42630	0.44743	441.913	20.43	0.40	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	991.31270	0.99131	968.02630	0.96803	991.313	20.43	0.60	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,063.31870	1.06332	1,039.45510	1.03946	1,063.319	20.62	0.62	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,251.99850	1.25200	1,226.64910	1.22665	1,251.999	21.14	0.67	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,724.51620	1.72452	1,697.56080	1.69756	1,724.516	22.32	0.76	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,834.78390	1.83478	1,807.47570	1.80748	1,834.784	22.54	0.78	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	208.69550	0.20870	209.89970	0.20990	208.695	22.74	0.21	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,130.91850	2.13092	2,102.87240	2.10287	2,130.919	23.12	0.81	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,166.41290	2.16641	2,138.29330	2.13829	2,166.413	23.18	0.82	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	170.48730	0.17049	171.06380	0.17106	170.487	23.29	0.18	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	131.73720	0.13174	131.74420	0.13174	131.737	24.00	0.14	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,100.10840	3.10011	3,070.12120	3.07012	3,100.108	25.17	0.89	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	82.08510	0.08209	80.96740	0.08097	82.085	26.75	0.09	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	46.00070	0.04600	46.30300	0.04630	46.001	28.41	0.05	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	45.65240	0.04565	45.95110	0.04595	45.652	28.41	0.05	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	29.63810	0.02964	29.78440	0.02978	29.638	28.41	0.03	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	21.95970	0.02196	22.04200	0.02204	21.960	28.41	0.03	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	4.05400	0.00405	4.03830	0.00404	4.054	28.41	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			13.83000	13.83000	13.85870	13.85870		19.42	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	780.17000	0.78017	759.99850	0.76000	780.170	19.60	0.50	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	131.19580	0.13120	131.15520	0.13116	131.196	25.22	0.12	0.00	0	1,000.00
\$ / R	On 21/04/2017	Any day expiry			13.85390	13.85390	13.88260	13.88260		19.39	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.86450	13.86450	13.89310	13.89310		19.35	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	699.75450	0.69975	680.91540	0.68092	699.754	19.27	0.46	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	882.78480	0.88278	861.52730	0.86153	882.785	19.79	0.52	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	386.20450	0.38620	388.79790	0.38880	386.204	21.54	0.31	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	169.99710	0.17000	168.30820	0.16831	169.997	24.14	0.15	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.01020	14.01020	14.03890	14.03890		19.44	0.00	7,705,610.00	550	150,987.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	753.71280	0.75371	736.42710	0.73643	753.713	19.17	0.44	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	776.45810	0.77646	758.88620	0.75889	776.458	19.24	0.44	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	919.37070	0.91937	900.23740	0.90024	919.371	19.61	0.49	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	963.04800	0.96305	943.50260	0.94350	963.048	19.72	0.50	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	994.78050	0.99478	974.94700	0.97495	994.781	19.80	0.51	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	683.69550	0.68370	691.11110	0.69111	683.696	20.22	0.45	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,452.49970	1.45250	1,429.16430	1.42916	1,452.500	20.85	0.61	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,928.20100	1.92820	1,903.21520	1.90322	1,928.201	21.84	0.69	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	387.32380	0.38732	390.19630	0.39020	387.324	22.24	0.28	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,157.12380	2.15712	2,131.29630	2.13130	2,157.124	22.24	0.72	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	374.01750	0.37402	376.67420	0.37667	374.018	22.35	0.27	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	352.00450	0.35200	354.30570	0.35431	352.004	22.55	0.26	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	337.21730	0.33722	339.27610	0.33928	337.217	22.69	0.25	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	315.06840	0.31507	316.77400	0.31677	315.068	22.91	0.23	0.00	0	2,850.00

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	16.73	Call	259.49470	0.25949	260.34040	0.26034	259.495	23.58	0.20	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	175.67980	0.17568	174.17850	0.17418	175.680	26.60	0.13	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	137.51510	0.13752	138.16580	0.13817	137.515	26.71	0.11	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	78.02550	0.07803	78.23880	0.07824	78.026	26.71	0.07	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.07120	14.07120	14.09980	14.09980		19.48	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	835.61630	0.83562	818.09450	0.81809	835.616	19.33	0.45	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	215.81940	0.21582	214.23880	0.21424	215.819	25.93	0.15	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.09510	14.09510	14.12370	14.12370		19.41	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.25180	14.25180	14.27970	14.27970		19.51	0.00	0.00	0	4,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	331.84720	0.33185	325.22120	0.32522	331.847	17.67	0.22	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	419.23140	0.41923	410.84410	0.41084	419.231	17.97	0.26	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	577.69190	0.57769	0.00000	0.00000	577.692	18.32	0.33	2,335,573.20	500	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	747.19470	0.74719	731.83510	0.73184	747.195	18.75	0.39	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	752.51280	0.75251	737.08790	0.73709	752.513	18.76	0.39	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,016.21570	1.01622	997.76140	0.99776	1,016.216	19.46	0.46	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,077.60750	1.07761	1,058.96600	1.05897	1,077.608	19.61	0.47	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	482.02370	0.48202	484.15030	0.48415	482.024	22.46	0.29	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	422.90850	0.42291	424.21290	0.42421	422.908	22.98	0.26	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	396.87840	0.39688	0.00000	0.00000	396.878	23.24	0.24	1,716,341.75	500	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	393.15910	0.39316	394.05980	0.39406	393.159	23.28	0.24	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	312.67410	0.31267	311.15550	0.31116	312.674	25.04	0.19	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.34490	14.34490	14.37220	14.37220		19.58	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.54260	14.54260	14.57100	14.57100		19.97	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.89290	14.89290	14.92150	14.92150		20.55	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.24310	15.24310	15.27190	15.27190		20.99	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	730.26900	0.73027	720.10740	0.72011	730.269	18.97	0.28	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.52750	13.52750	13.55720	13.55720		19.94	0.00	311,132.50	23	361.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.75060	13.75060	13.77940	13.77940		19.36	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.01020	14.01020	14.03890	14.03890		19.44	0.00	0.00	0	56.00
£ / R	On 02/12/2016	Any day expiry			16.78470	16.78470	16.62280	16.62280		21.05	0.00	0.00	0	35.00
£ / R	On 15/12/2016	Any day expiry			16.83760	16.83760	16.67610	16.67610		20.68	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			16.85350	16.85350	16.69180	16.69180		20.43	0.00	226,544,747.00	13,442	51,289.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	118.52090	0.11852	157.24720	0.15725	118.521	19.13	0.18	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	531.57940	0.53158	455.88170	0.45588	531.579	20.31	0.55	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	438.07940	0.43808	524.08170	0.52408	438.079	20.31	0.45	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	655.33090	0.65533	760.98900	0.76099	655.331	20.99	0.57	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	323.00800	0.32301	274.27900	0.27428	323.008	21.33	0.38	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	769.50800	0.76951	882.47900	0.88248	769.508	21.33	0.62	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.40	Call	293.75920	0.29376	248.98990	0.24899	293.759	21.53	0.35	0.00	0	500.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	1,145.74790	1.14575	1,275.74840	1.27575	1,145.748	22.31	0.74	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	1,309.50040	1.30950	1,445.13280	1.44513	1,309.500	22.66	0.78	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	38.42840	0.03843	31.20230	0.03120	38.428	24.91	0.06	0.00	0	525.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,569.17560		4.56918	4,730.60370	4.73060		4,569.176	31.64	0.98	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.65520		0.00066	0.51970	0.00052		0.655	33.87	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			17.01520		17.01520	16.84960	16.84960			20.10	0.00	0.00	0	2.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.16340		17.16340	16.99610	16.99610			19.73	0.00	2,008,117.80	117	8,276.00
£ / R	On 25/04/2017	Any day expiry			17.32110		17.32110	17.15220	17.15220			19.48	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.52120		17.52120	17.35070	17.35070				0.00	876,060.00	50	20,028.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.25290		18.25290	18.07650	18.07650			18.04	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13144		0.13144	0.13160	0.13160			24.41	0.00	269,051.54	2,047	14,596.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13412		0.13412	0.13427	0.13427			22.79	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13728		0.13728	0.13742	0.13742			22.26	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14025		0.14025	0.14038	0.14038			23.13	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry			14.92190		14.92190	14.99720	14.99720			20.15	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			14.93220		14.93220	15.00740	15.00740			19.81	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.01530		15.01530	15.09170	15.09170			18.90	0.00	50,376,331.50	3,355	54,088.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	73.94090		0.07394	84.39340	0.08439		73.941	22.55	0.13	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,927.92090		1.92792	1,859.62190	1.85962		1,927.921	23.05	0.92	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.20120		0.00020	0.18580	0.00019		0.201	31.59	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.32360		15.32360	15.39910	15.39910			18.42	0.00	3,049,396.40	199	27,113.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	234.34170		0.23434	218.96900	0.21897		234.342	17.47	0.24	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	934.58620		0.93459	984.49430	0.98449		934.586	17.83	0.65	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	213.88750		0.21389	230.54660	0.23055		213.888	21.50	0.21	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.68300		15.68300	15.75960	15.75960			18.57	0.00	0.00	0	77,407.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.02030		16.02030	16.09800	16.09800			18.70	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.40240		16.40240	16.48140	16.48140			19.17	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.51987		97.51987	97.56426	97.56426				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.59141		94.59141	94.63156	94.63156				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.36025		93.36025	93.39403	93.39403				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.45807		95.45807	95.48524	95.48524				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.12841		99.12841	99.15242	99.15242				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06867		100.06867	100.06867	100.06867				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00928		100.00928	100.00880	100.00880				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.62969		99.62969	99.62990	99.62990				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.66326		99.66326	99.66831	99.66831				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.93378		99.93378	99.94104	99.94104				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.96170		99.96170	99.96882	99.96882				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.23975		99.23975	99.25220	99.25220				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.90035		98.90035	98.91453	98.91453				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.94965		98.94965	98.98043	98.98043				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.44000		99.44000	99.49000	99.49000				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
5Y STND	On 17/12/2020	Interest Rate Swap		97.74234	97.74234		97.76450	97.76450			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.05885	97.05885		97.08643	97.08643			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.33956	96.33956		96.37432	96.37432			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.59389	96.59389		96.63503	96.63503			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.82904	98.82904		98.87202	98.87202			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future		506.14000	506.14000		506.88500	506.88500			0.00	45,552,600.00	9	0.00
AL37	On 02/02/2017	Index Future		516.68300	516.68300		516.51000	516.51000			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future		526.83100	526.83100		526.65900	526.65900			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		537.58900	537.58900		537.41700	537.41700			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future		587.81100	587.81100		589.25400	589.25400			0.00	11,756,220.00	2	0.00
AL7T	On 02/02/2017	Index Future		600.83000	600.83000		600.44300	600.44300			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future		612.63100	612.63100		612.24100	612.24100			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		625.14100	625.14100		624.74800	624.74800			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future		535.58700	535.58700		537.12500	537.12500			0.00	80,338,050.00	15	0.00
ALBI	On 02/02/2017	Index Future		547.41600	547.41600		547.32300	547.32300			0.00	65,689,920.00	12	611.00
ALBI	On 04/05/2017	Index Future		558.16800	558.16800		558.07800	558.07800			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		569.56600	569.56600		569.47800	569.47800			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.37230	10.37230		10.38950	10.38950		14.35	0.00	1,203,186.80	116	13,011.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.52230	10.52230		10.53900	10.53900		14.13	0.00	0.00	0	11,024.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.69660	10.69660		10.71420	10.71420		14.58	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.85860	10.85860		10.87640	10.87640		15.09	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.05760	11.05760		11.07610	11.07610		15.65	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.10850	10.10850		10.11480	10.11480		16.34	0.00	586,293.00	58	5,806.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.28340	10.28340		10.28860	10.28860		16.14	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.48610	10.48610		10.49140	10.49140		16.10	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		834.79050	834.79050		825.92440	825.92440			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		13.91260	13.91260		14.00670	14.00670		18.94	0.00	0.00	0	2,011.00
CHF / R	On 13/03/2017	Foreign Exchange Future		14.21500	14.21500		14.30870	14.30870		18.81	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		14.57060	14.57060		14.66590	14.66590		19.15	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		1.99180	1.99180		1.99770	1.99770		17.69	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.01310	2.01310		2.01820	2.01820		16.93	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.03900	2.03900		2.04410	2.04410		17.49	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		1.98650	1.98650		1.99260	1.99260		19.45	0.00	0.00	0	435.00



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
DKK / R	On 19/12/2016	Foreign Exchange Future		2.02340	2.02340		2.03320	2.03320		16.92	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.06500	2.06500		2.07480	2.07480		16.05	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.22000	79.44705		10.18086	79.70756			0.00	158,894,100.00	2,000	0.00
ES33	On 02/02/2017	Bond Future		10.25587	81.22618		10.25665	81.22105			0.00	0.00	0	8,789.00
ES33	On 04/05/2017	Bond Future		10.32322	79.02739		10.32394	79.02270			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.38165	80.64209		10.38230	80.63791			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		10.34500	83.85220		10.30580	84.15361			0.00	358,635,859.40	4,277	0.00
ES42	On 02/02/2017	Bond Future		10.37595	85.75709		10.37669	85.75145			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.44287	83.17870		10.44355	83.17358			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.50060	84.87856		10.50120	84.87409			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		533.29100	533.29100		534.72300	534.72300			0.00	1,066,582,000.00	200	0.00
GOVI	On 02/02/2017	GOVI		545.09300	545.09300		544.87600	544.87600			0.00	174,429,760.00	32	516.00
GOVI	On 04/05/2017	GOVI		555.79900	555.79900		555.58200	555.58200			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		567.14900	567.14900		566.93200	566.93200			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.74490	1.74490		1.74870	1.74870		19.39	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.77500	1.77500		1.77880	1.77880		18.61	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.80940	1.80940		1.81310	1.81310		18.88	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future		128.31302	128.31302		128.33576	128.33576			0.00	326,171,696.84	2,542	0.00
I2025	On 02/02/2017	Bond Future		129.47656	129.47656		129.50093	129.50093			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future		132.02753	132.02753		132.05332	132.05332			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		133.39892	133.39892		133.42621	133.42621			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
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		107.19485	107.19485		107.21365	107.21365			0.00	490,738,023.30	4,578	0.00
I2033	On 02/02/2017	Bond Future		109.23602	109.23602		109.25605	109.25605			0.00	0.00	0	5,278.00
I2033	On 04/05/2017	Bond Future		110.34887	110.34887		110.37013	110.37013			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		112.60883	112.60883		112.63145	112.63145			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		134.63588	134.63588		134.65972	134.65972			0.00	1,805,601,786.68	13,411	0.00
I2038	On 02/02/2017	Bond Future		135.75983	135.75983		135.78541	135.78541			0.00	0.00	0	22,147.00
I2038	On 04/05/2017	Bond Future		138.43477	138.43477		138.46183	138.46183			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		139.77066	139.77066		139.79943	139.79943			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		133.98822	133.98822		134.01184	134.01184			0.00	859,936,395.96	6,418	0.00
I2046	On 02/02/2017	Bond Future		136.53947	136.53947		136.56475	136.56475			0.00	0.00	0	17,789.00
I2046	On 04/05/2017	Bond Future		137.70161	137.70161		137.72824	137.72824			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		140.52164	140.52164		140.55019	140.55019			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		143.14199	143.14199		143.16713	143.16713			0.00	2,828,915,148.37	19,763	0.00
I2050	On 02/02/2017	Bond Future		144.26562	144.26562		144.29237	144.29237			0.00	0.00	0	23,975.00
I2050	On 04/05/2017	Bond Future		147.10797	147.10797		147.13632	147.13632			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		148.45894	148.45894		148.48887	148.48887			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		248.94000	248.94000		248.98400	248.98400			0.00	119,491,200.00	48	0.00
IGOV	On 02/02/2017	Index Future		253.65700	253.65700		253.72700	253.72700			0.00	76,097,100.00	30	1,070.00
IGOV	On 04/05/2017	Index Future		258.65400	258.65400		258.72800	258.72800			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		263.95100	263.95100		264.02800	264.02800			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		673.87900	673.87900		674.01800	674.01800			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		686.85900	686.85900		687.04800	687.04800			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		700.38200	700.38200		700.57500	700.57500			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		714.15300	714.15300		714.34800	714.34800			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.43000	92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			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
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.46000		92.54000		7.46000	92.54000			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			7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13220		0.13220		0.13240	0.13240			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13220		0.13220		0.13240	0.13240			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13230		0.13230		0.13240	0.13240			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			9.89670		9.89670		9.87740	9.87740		16.10	0.00	0.00	0	75.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.03180		10.03180		10.01130	10.01130		15.90	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.18730		10.18730		10.16580	10.16580		16.08	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.29530		1.29530		1.30160	1.30160			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.30810		1.30810		1.31380	1.31380			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.32230		1.32230		1.32910	1.32910			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.24590		1.24590		1.23120	1.23120			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24820		1.24820		1.23340	1.23340			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25060		1.25060		1.23590	1.23590			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11000		1.11000		1.11320	1.11320			0.00	0.00	0	72.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11440		1.11440		1.11750	1.11750			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.11940		1.11940		1.12260	1.12260			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.68000		116.08838		8.64047	116.37264		8.98	0.00	3,930,288,193.28	33,856	0.00
R186	On 02/02/2017	Bond Future			8.66718		113.35558		8.67792	113.27975		9.16	0.00	535,151,693.18	4,721	103,516.00
R186	On 02/02/2017	Bond Future	8.00	Call	480.46000		0.48046		474.17000	0.47417	480.460	8.92	0.18	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,168.97000		1.16897		1,153.05000	1.15305	1,168.970	9.04	0.35	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,323.86000		1.32386		1,305.89000	1.30589	1,323.860	9.06	0.38	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,832.44000		1.83244		1,808.06000	1.80806	1,832.440	9.11	0.47	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	1,899.06000		1.89906		1,873.88000	1.87388	1,899.060	9.12	0.48	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,438.17000		1.43817		1,478.42000	1.47842	1,438.170	9.23	0.38	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,360.18000		1.36018		1,399.18000	1.39918	1,360.180	9.25	0.37	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,237.50000		1.23750		1,274.42000	1.27442	1,237.500	9.28	0.34	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,080.49000		1.08049		1,114.52000	1.11452	1,080.490	9.32	0.31	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	920.89000		0.92089		951.73000	0.95173	920.890	9.37	0.28	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	483.94000		0.48394		504.06000	0.50406	483.940	9.55	0.17	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	384.73000		0.38473		401.85000	0.40185	384.730	9.61	0.14	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.69653		115.58235		8.70758	115.50591		8.94	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.71345		112.63747		8.72483	112.56030		9.10	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

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
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		301.45762	301.45762		301.51098	301.51098			0.00	259,555,010.82	861	0.00
R197	On 02/02/2017	Bond Future		300.52202	300.52202		300.57917	300.57917			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future		306.44300	306.44300		306.50338	306.50338			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future		305.81876	305.81876		305.88274	305.88274			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 03/11/2016	Bond Future		248.33435	248.33435		248.37789	248.37789			0.00	5,609,127,963.45	22,587	0.00
R202	On 02/02/2017	Bond Future		249.51724	249.51724		249.56381	249.56381			0.00	5,988,413,760.00	24,000	35,809.00
R202	On 04/05/2017	Bond Future		254.43302	254.43302		254.48255	254.48255			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future		255.97868	255.97868		256.03113	256.03113			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		8.37500	98.44298		8.33548	98.63038		6.75	0.00	675,614,171.74	6,863	0.00
R2023	On 02/02/2017	Bond Future		8.36750	100.52883		8.37309	100.50315		6.52	0.00	3,116,393.73	31	16,607.00
R2023	On 04/05/2017	Bond Future		8.38756	98.57017		8.39328	98.54474		6.52	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.38978	100.58384		8.39564	100.55866		6.20	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		7.55000	101.78127		7.51018	101.81374		0.85	0.00	314,504,124.30	3,090	0.00
R203	On 02/02/2017	Bond Future		7.44764	103.75454		7.46069	103.74697		0.61	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future		6.97832	101.61877		6.99815	101.61182		0.40	0.00	0.00	0	0.00
R203	On 03/08/2017	Bond Future		3.98425	103.69488		4.04295	103.68856		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		9.08000	93.93203		9.04050	94.21597			0.00	1,573,173,638.44	16,748	0.00
R2030	On 02/02/2017	Bond Future		9.08676	91.96524		9.08199	91.99911			0.00	0.00	0	28,852.00
R2030	On 04/05/2017	Bond Future		9.12531	93.77210		9.12029	93.80728			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.15534	91.68050		9.15004	91.71715			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		9.18500	93.24379		9.15053	93.50983		12.76	0.00	510,136,775.09	5,471	0.00
R2032	On 02/02/2017	Bond Future		9.19443	95.28877		9.19487	95.28541		12.55	0.00	34,685,112.28	364	14,080.00
R2032	On 04/05/2017	Bond Future		9.23192	93.00088		9.23228	92.99816		12.86	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.26001	94.90112		9.26029	94.89903		12.57	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		9.29000	98.04792		9.25055	98.38350			0.00	101,087,405.52	1,031	0.00
R2035	On 02/02/2017	Bond Future		9.29667	100.25555		9.29714	100.25159			0.00	0.00	0	5,762.00
R2035	On 04/05/2017	Bond Future		9.33338	97.72060		9.33377	97.71734			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.36149	99.71703		9.36180	99.71447			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

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
R2037	On 03/11/2016	Bond Future		9.35000	94.62640		9.31050	94.96195		14.21	0.00	2,238,387,492.00	23,655	0.00
R2037	On 02/02/2017	Bond Future		9.35259	92.51241		9.35301	92.50887		14.66	0.00	68,459,183.40	740	41,574.00
R2037	On 04/05/2017	Bond Future		9.39230	94.33001		9.39265	94.32708		14.41	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.42491	91.99941		9.42518	91.99718		14.77	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		7.72500	103.57429		7.68520	103.65105		2.08	0.00	1,124,920,363.69	10,861	0.00
R204	On 02/02/2017	Bond Future		7.67948	101.58843		7.68491	101.57910		1.91	0.00	23,568,515.76	232	30,055.00
R204	On 04/05/2017	Bond Future		7.63716	103.58400		7.64297	103.57527		1.75	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.51315	101.65722		7.51948	101.64908		1.58	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future		9.40000	98.66850		9.36050	99.02881		14.86	0.00	25,357,804.50	257	0.00
R2040	On 02/02/2017	Bond Future		9.40264	96.40638		9.40306	96.40258		15.35	0.00	0.00	0	8,099.00
R2040	On 04/05/2017	Bond Future		9.44244	98.30050		9.44279	98.29735		15.08	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.47537	95.80060		9.47564	95.79819		15.47	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		9.41000	95.91252		9.37048	96.27831		15.55	0.00	197,387,966.16	2,058	0.00
R2044	On 02/02/2017	Bond Future		9.41106	93.72871		9.41146	93.72503		16.08	0.00	0.00	0	20,162.00
R2044	On 04/05/2017	Bond Future		9.44932	95.57027		9.44966	95.56717		15.81	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.48095	93.13986		9.48122	93.13741		16.22	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		9.37000	95.40365		9.33050	95.78081		16.14	0.00	2,800,860,356.70	29,358	0.00
R2048	On 02/02/2017	Bond Future		9.37229	97.60350		9.37271	97.59951		15.94	0.00	140,549,040.00	1,440	63,422.00
R2048	On 04/05/2017	Bond Future		9.40572	95.07991		9.40607	95.07661		16.43	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.43160	97.02248		9.43189	97.01976		16.10	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		7.94000	100.36027		7.90030	100.46895		3.29	0.00	2,019,248,632.40	20,120	0.00
R207	On 02/02/2017	Bond Future		7.90646	98.76212		7.91740	98.73424		3.11	0.00	0.00	0	86,326.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,557.09000	2,557.09	2,531.86000	2,531.86	2,557.090	3.28	0.94	0.00	0	62.00
R207	On 04/05/2017	Bond Future		7.90809	100.70229		7.91984	100.67461		2.94	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		7.87007	99.11497		7.88280	99.08748		2.83	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,359.53000	1,359.53	1,344.40000	1,344.40	1,359.530	2.87	0.62	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

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	On 03/11/2016	Bond Future	8.12500	95.71602	8.08542	95.85560	4.78	0.00	1,852,583,567.10	19,355	0.00			
R208	On 02/02/2017	Bond Future	8.10374	97.71236	8.11465	97.67568	4.46	0.00	50,517,290.12	517	33,664.00			
R208	On 04/05/2017	Bond Future	8.11491	96.22829	8.12638	96.19167	4.42	0.00	0.00	0	0.00			
R208	On 03/08/2017	Bond Future	8.10041	98.19426	8.11253	98.15762	4.18	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	0.00	0	0.00			
R208/R204	On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00			
R208/R207	On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00			
R209	On 03/11/2016	Bond Future	9.24000	73.91194	9.20047	74.19311	14.71	0.00	888,791,078.50	12,025	0.00			
R209	On 02/02/2017	Bond Future	9.23935	75.60463	9.23974	75.60187	14.55	0.00	1,209,674.08	16	61,989.00			
R209	On 04/05/2017	Bond Future	9.27252	73.93851	9.27284	73.93626	14.99	0.00	0.00	0	0.00			
R209	On 03/08/2017	Bond Future	9.29749	75.44921	9.29774	75.44746	14.75	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	0.00	0	0.00			
R209/R186	On 31/03/2036	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00			
R209/R204	On 31/03/2036	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00			
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00			
R210	On 03/11/2016	Bond Future	185.96986	185.96986	186.00251	186.00251	0.00	109,536,247.54	589	0.00				
R210	On 02/02/2017	Bond Future	189.51102	189.51102	189.54587	189.54587	0.00	0.00	0	1,983.00				
R210	On 04/05/2017	Bond Future	190.92819	190.92819	190.96517	190.96517	0.00	0.00	0	0.00				
R210	On 03/08/2017	Bond Future	194.83861	194.83861	194.87784	194.87784	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	0.00	0	0.00			
R211	On 03/11/2016	Bond Future	141.40012	141.40012	141.41426	141.41426	0.00	7,918,406.72	56	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 03/11/2016	Bond Future	148.01811	148.01811	148.04467	148.04467	0.00	451,307,217.39	3,049	0.00				
R212	On 02/02/2017	Bond Future	148.74099	148.74099	148.91510	148.91510	0.00	0.00	0	3,380.00				
R212	On 04/05/2017	Bond Future	151.67158	151.67158	151.85023	151.85023	0.00	0.00	0	0.00				
R212	On 03/08/2017	Bond Future	152.74760	152.74760	152.93102	152.93102	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	9.10000	84.69773	9.06051	84.97374	12.46	0.00	362,506,284.40	4,280	0.00			
R213	On 02/02/2017	Bond Future	9.10343	86.59007	9.10385	86.58717	12.29	0.00	0.00	0	51,569.00			
R213	On 04/05/2017	Bond Future	9.13649	84.73836	9.13684	84.73596	12.62	0.00	0.00	0	0.00			
R213	On 03/08/2017	Bond Future	9.16033	86.46950	9.16059	86.46774	12.38	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	0.00	0	0.00			
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	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	9.32000		74.26861		9.28048	74.56341		15.54	0.00	1,316,114,037.81	17,721	0.00
R214	On 02/02/2017	Bond Future	9.32090		75.98225		9.32131	75.97920		15.36	0.00	0.00	0	34,384.00
R214	On 04/05/2017	Bond Future	9.35300		74.17588		9.35335	74.17330		15.82	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.37754		75.69123		9.37781	75.68925		15.55	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	23,356.90000		23,356.90000		23,416.44000	23,416.44000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.77340		9.77340		9.80590	9.80590		16.30	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.93960		9.93960		9.97050	9.97050		16.05	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.31250		4.31250		4.30000	4.30000		15.76	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.30470		4.30470		4.29250	4.29250		15.54	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.34980		1.34980		1.34490	1.34490			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.31500		1.31500		1.31020	1.31020			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.27690		1.27690		1.27280	1.27280			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>42,769,606,444.65</b>	<b>414,874</b>	<b>4 251 940.00</b>
<b>Grand Total:</b>												<b>42,769,606,444.65</b>	<b>414,874</b>	<b>4 251 940.00</b>