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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/10/2016

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 19/10/2016	Any day expiry	13.89000	13.89000		13.98440	13.98440		22.00	0.00	0.00	0	0.00
\$ / R	On 21/10/2016	Any day expiry	13.87440	13.87440		13.98440	13.98440		21.44	0.00	0.00	0	0.00
\$ / R	On 21/10/2016	Any day expiry	13.87	Put	87.40150	0.08740	69.00580	0.06901	87.401	21.87	0.49	0	10,000.00
\$ / R	On 24/10/2016	Any day expiry	13.88000	13.88000		13.99260	13.99260		19.32	0.00	0.00	0	0.00
\$ / R	On 24/10/2016	Any day expiry	13.40	Put	20.24750	0.02025	12.98800	0.01299	20.248	24.34	0.11	0	55,000.00
\$ / R	On 24/10/2016	Any day expiry	13.54	Put	35.35310	0.03535	24.85810	0.02486	35.353	22.93	0.17	0	5,000.00
\$ / R	On 26/10/2016	Any day expiry	13.88540	13.88540		13.99800	13.99800		19.96	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	0.07540	0.00008	0.09370	0.00009	0.075	35.45	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	32.94590	0.03295	23.04550	0.02305	32.946	20.51	0.16	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.02850	0.00003	0.02630	0.00003	0.029	58.20	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.02290	0.00002	0.02090	0.00002	0.023	58.20	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry	13.88810	13.88810		14.00070	14.00070		20.31	0.00	0.00	0	2,627.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	10.50240	0.01050	7.49400	0.00749	10.502	20.39	0.06	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	417.53610	0.41754	345.61040	0.34561	417.536	21.93	0.78	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	5.51260	0.00551	12.09240	0.01209	5.513	25.90	0.03	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,175.99020	1.17599	1,068.41000	1.06841	1,175.990	26.55	0.98	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 27/10/2016	Any day expiry	16.14	Call	0.32860	0.00033	0.83040	0.00083	0.329	34.24	0.00	0.00	0	9,960.00
\$ / R	On 28/10/2016	Any day expiry			13.89080	13.89080	14.00340	14.00340		20.59	0.00	0.00	0	3,640.00
\$ / R	On 01/11/2016	Any day expiry			13.90170	13.90170	14.01430	14.01430		20.29	0.00	0.00	0	0.00
\$ / R	On 01/11/2016	Any day expiry	13.63	Put	94.81310	0.09481	78.40820	0.07841	94.813	19.52	0.29	0.00	0	15,400.00
\$ / R	On 01/11/2016	Any day expiry	13.75	Call	291.39130	0.29139	379.20980	0.37921	291.391	19.86	0.62	0.00	0	15,400.00
\$ / R	On 02/11/2016	Any day expiry			13.90440	13.90440	14.01700	14.01700		20.47	0.00	65,694,250.00	4,700	5,300.00
\$ / R	On 02/11/2016	Any day expiry	13.90	Put	220.16070	0.22016	179.88450	0.17988	220.161	20.47	0.49	68,342,842.10	10,000	700.00
\$ / R	On 07/11/2016	Any day expiry			13.91790	13.91790	14.03060	14.03060		22.16	0.00	0.00	0	288.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,076.11550	1.07612	982.73530	0.98274	1,076.116	25.46	0.89	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	3.66860	0.00367	5.52820	0.00553	3.669	30.58	0.01	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.92610	13.92610	14.03870	14.03870		21.83	0.00	0.00	0	700.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	479.05910	0.47906	567.49010	0.56749	479.059	21.30	0.68	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	388.14550	0.38815	468.92800	0.46893	388.146	21.52	0.61	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	360.58760	0.36059	438.64930	0.43865	360.588	21.60	0.58	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	265.24350	0.26524	330.63730	0.33064	265.243	21.99	0.47	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	227.28840	0.22729	285.59580	0.28560	227.288	22.33	0.42	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	210.12500	0.21012	265.54240	0.26554	210.125	22.50	0.40	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	179.16950	0.17917	228.98500	0.22898	179.170	22.83	0.35	0.00	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	140.36450	0.14036	182.34810	0.18235	140.365	23.33	0.29	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	71.02910	0.07103	96.75400	0.09675	71.029	24.58	0.16	0.00	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry			13.93960	13.93960	14.05230	14.05230		20.90	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			13.94230	13.94230	14.05500	14.05500		20.82	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry			13.94500	13.94500	14.05770	14.05770		20.73	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	74.56160	0.07456	63.08280	0.06308	74.562	19.67	0.17	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,681.83580	1.68184	1,580.08490	1.58008	1,681.836	25.46	0.94	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	2.82130	0.00282	3.82550	0.00383	2.821	29.25	0.01	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.97490	13.97490	14.08780	14.08780		19.96	0.00	0.00	0	1,123.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	3.93170	0.00393	4.17170	0.00417	3.932	22.60	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	162.60520	0.16261	139.56480	0.13956	162.605	19.30	0.28	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.26280	0.00026	0.38610	0.00039	0.263	30.56	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			14.01310	14.01310	14.12620	14.12620		20.23	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	943.15540	0.94316	867.88000	0.86788	943.155	22.17	0.71	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			14.01580	14.01580	14.12890	14.12890		20.22	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.01850	14.01850	14.13160	14.13160		20.20	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			14.02120	14.02120	14.13440	14.13440		20.72	0.00	450,016.00	32	68.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.03210	14.03210	14.14530	14.14530		20.59	0.00	786,835,975.40	56,074	411,410.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	12.16050	0.01216	10.68410	0.01068	12.160	22.07	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	41.48150	0.04148	39.38550	0.03939	41.481	19.40	0.08	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	56.74030	0.05674	50.68040	0.05068	56.740	19.23	0.10	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	94.61070	0.09461	84.24080	0.08424	94.611	19.33	0.16	0.00	0	151,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	141.40540	0.14141	125.92090	0.12592	141.405	19.41	0.21	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	865.12090	0.86512	959.51460	0.95951	865.121	19.46	0.75	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	173.02090	0.17302	154.21460	0.15421	173.021	19.46	0.25	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	175.86380	0.17586	156.76370	0.15676	175.864	19.46	0.25	0.00	0	4,500.00

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	13.50	Put	226.11570	0.22612	199.88390	0.19988	226.116	19.70	0.30	0.00	0	26,886.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.65	Put	284.55600	0.28456	252.98330	0.25298	284.556	19.94	0.35	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	637.96880	0.63797	717.74760	0.71775	637.969	20.02	0.63	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	305.86880	0.30587	272.44760	0.27245	305.869	20.02	0.37	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	328.09530	0.32810	292.80180	0.29280	328.095	20.10	0.39	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	337.24040	0.33724	301.19030	0.30119	337.240	20.14	0.39	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	484.81410	0.48481	553.11250	0.55311	484.814	20.51	0.53	0.00	0	23,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	452.71410	0.45271	407.81250	0.40781	452.714	20.51	0.47	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	462.36660	0.46237	528.72710	0.52873	462.367	20.59	0.51	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	449.88850	0.44989	514.50440	0.51450	449.888	20.66	0.50	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	445.79690	0.44580	509.83030	0.50983	445.797	20.68	0.50	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	509.63630	0.50964	459.88980	0.45989	509.636	20.71	0.51	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	521.61910	0.52162	470.71150	0.47071	521.619	20.76	0.51	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	410.44240	0.41044	469.83180	0.46983	410.442	20.90	0.47	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	402.94180	0.40294	461.55500	0.46156	402.942	20.95	0.46	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	570.84180	0.57084	516.25500	0.51626	570.842	20.95	0.54	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	602.63200	0.60263	546.12920	0.54613	602.632	21.08	0.55	0.00	0	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	635.18460	0.63518	576.79160	0.57679	635.185	21.20	0.57	0.00	0	5,165.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	655.07300	0.65507	595.56000	0.59556	655.073	21.27	0.58	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	353.86160	0.35386	407.17700	0.40718	353.862	21.30	0.42	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.39	Put	695.62850	0.69563	633.91280	0.63391	695.629	21.42	0.60	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	334.58720	0.33459	385.70800	0.38571	334.587	21.45	0.40	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	737.18850	0.73719	673.31760	0.67332	737.189	21.57	0.61	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	304.65950	0.30466	352.23600	0.35224	304.660	21.69	0.37	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	772.55950	0.77256	706.93600	0.70694	772.559	21.69	0.63	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	779.71290	0.77971	713.74200	0.71374	779.713	21.72	0.63	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	277.31970	0.27732	321.50060	0.32150	277.320	21.94	0.35	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	867.49410	0.86749	797.48800	0.79749	867.494	22.01	0.66	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	889.97980	0.88998	819.00380	0.81900	889.980	22.08	0.67	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	254.77190	0.25477	296.03890	0.29604	254.772	22.16	0.32	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	920.27960	0.92028	848.03240	0.84803	920.280	22.18	0.68	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	997.56620	0.99757	922.25630	0.92226	997.566	22.43	0.70	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	225.37560	0.22538	262.67260	0.26267	225.376	22.48	0.29	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	217.03290	0.21703	253.17500	0.25317	217.033	22.58	0.28	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	190.22540	0.19023	222.62680	0.22263	190.225	22.92	0.25	0.00	0	89,279.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,158.12540	1.15813	1,077.32680	1.07733	1,158.125	22.92	0.75	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	173.17380	0.17317	203.10340	0.20310	173.174	23.17	0.23	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	157.70120	0.15770	185.32370	0.18532	157.701	23.41	0.22	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,325.60120	1.32560	1,240.02370	1.24002	1,325.601	23.41	0.78	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,334.13560	1.33414	1,248.33540	1.24834	1,334.136	23.44	0.79	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	146.36660	0.14637	172.25500	0.17226	146.367	23.61	0.20	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	130.95010	0.13095	154.42190	0.15442	130.950	23.90	0.18	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,498.85010	1.49885	1,409.12190	1.40912	1,498.850	23.90	0.82	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	121.49410	0.12149	143.61670	0.14362	121.494	24.09	0.17	0.00	0	3,000.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,587.08530	1.58709	1,495.74120	1.49574	1,587.085	24.13	0.83	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,649.36130	1.64936	1,557.02440	1.55702	1,649.361	24.28	0.84	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,748.25720	1.74826	1,654.15120	1.65415	1,748.257	24.52	0.85	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,857.45440	1.85745	1,761.58170	1.76158	1,857.454	24.77	0.87	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	85.42160	0.08542	102.06140	0.10206	85.422	24.88	0.13	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	74.19510	0.07420	88.92540	0.08893	74.195	25.20	0.11	0.00	0	52,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,042.09510	2.04210	1,943.62540	1.94363	2,042.095	25.20	0.89	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	66.96930	0.06697	80.44050	0.08044	66.969	25.43	0.10	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	55.70320	0.05570	67.15580	0.06716	55.703	25.86	0.09	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,486.07430	2.48607	2,382.93630	2.38294	2,486.074	26.20	0.93	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,543.54540	2.54355	2,439.93250	2.43993	2,543.545	26.33	0.93	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	44.83530	0.04484	54.26960	0.05427	44.835	26.37	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,697.49000	2.69749	2,592.72260	2.59272	2,697.490	26.67	0.94	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	36.90180	0.03690	44.81250	0.04481	36.902	26.84	0.06	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	32.59110	0.03259	39.75380	0.03975	32.591	27.13	0.05	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	31.15070	0.03115	38.10490	0.03810	31.151	27.22	0.05	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	30.04820	0.03005	36.84190	0.03684	30.048	27.30	0.05	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	21.29010	0.02129	28.66740	0.02867	21.290	28.04	0.03	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	19.36280	0.01936	26.81730	0.02682	19.363	28.25	0.03	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	16.89850	0.01690	24.41210	0.02441	16.898	28.56	0.03	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	16.47690	0.01648	23.99570	0.02400	16.477	28.62	0.03	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	12.75140	0.01275	20.23300	0.02023	12.751	29.21	0.02	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	12.14680	0.01215	19.60540	0.01961	12.147	29.32	0.02	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	11.76180	0.01176	19.20320	0.01920	11.762	29.40	0.02	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	11.57480	0.01157	19.00690	0.01901	11.575	29.44	0.02	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	4.61120	0.00461	9.54410	0.00954	4.611	29.68	0.01	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	4.09800	0.00410	8.60780	0.00861	4.098	29.68	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	3.99150	0.00399	8.41190	0.00841	3.991	29.68	0.01	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	3.27260	0.00327	7.07050	0.00707	3.273	29.68	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	2.86360	0.00286	6.29130	0.00629	2.864	29.68	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	1.55350	0.00155	3.68640	0.00369	1.553	29.68	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	1.45000	0.00145	3.47070	0.00347	1.450	29.68	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	1.33440	0.00133	3.22780	0.00323	1.334	29.68	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	1.09800	0.00110	2.72230	0.00272	1.098	29.68	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.91490	0.00091	2.32140	0.00232	0.915	29.68	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.81720	0.00082	2.10340	0.00210	0.817	29.68	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.66990	0.00067	1.76830	0.00177	0.670	29.68	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.61490	0.00061	1.64090	0.00164	0.615	29.68	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.28110	0.00028	0.82880	0.00083	0.281	29.68	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.16990	0.00017	0.53440	0.00053	0.170	29.68	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.15540	0.00016	0.49420	0.00049	0.155	29.68	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.03760	14.03760	14.15090	14.15090		20.59	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.05930	14.05930	14.17350	14.17350		20.33	0.00	0.00	0	790.00
\$ / R	On 13/01/2017	Any day expiry			14.10010	14.10010	14.21590	14.21590		20.16	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 13/01/2017	Any day expiry	13.95	Put	468.91400	0.46891	423.31460	0.42331	468.914	19.91	0.44	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	111.54320	0.11154	125.99790	0.12600	111.543	24.54	0.14	0.00	0	2,000.00
\$ / R	On 18/01/2017	Any day expiry			14.11370	14.11370	14.23010	14.23010		20.04	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	497.85200	0.49785	554.54310	0.55454	497.852	20.42	0.47	0.00	0	5,000.00
\$ / R	On 25/01/2017	Any day expiry			14.13270	14.13270	14.24960	14.24960		20.09	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	567.31800	0.56732	515.70940	0.51571	567.318	20.01	0.47	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	166.55920	0.16656	186.25190	0.18625	166.559	23.68	0.19	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.26390	14.26390	14.38010	14.38010		20.02	0.00	4,749,878.70	333	104,857.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	62.61840	0.06262	52.97040	0.05297	62.618	18.39	0.08	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	193.50900	0.19351	174.67020	0.17467	193.509	18.56	0.20	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	626.23980	0.62624	574.87370	0.57487	626.240	19.79	0.44	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	739.92360	0.73992	682.53680	0.68254	739.924	20.11	0.48	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	800.59240	0.80059	740.16080	0.74016	800.592	20.29	0.50	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	961.43960	0.96144	894.56210	0.89456	961.440	20.72	0.56	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,380.10210	1.38010	1,299.85610	1.29986	1,380.102	21.78	0.66	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,481.42840	1.48143	1,398.79880	1.39880	1,481.428	22.03	0.68	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	360.82260	0.36082	392.32470	0.39232	360.823	22.26	0.30	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,756.46420	1.75646	1,668.27650	1.66828	1,756.464	22.68	0.73	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,789.25320	1.78925	1,700.90170	1.70090	1,789.253	22.74	0.73	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	302.65510	0.30266	330.26640	0.33027	302.655	22.83	0.26	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	239.07140	0.23907	261.04430	0.26104	239.071	23.48	0.21	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,665.21200	2.66521	2,565.43220	2.56543	2,665.212	24.30	0.83	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	137.65680	0.13766	148.04160	0.14804	137.657	25.37	0.13	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	96.11350	0.09611	102.78540	0.10279	96.114	28.20	0.09	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	95.84810	0.09585	102.49640	0.10250	95.848	28.23	0.09	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	69.26310	0.06926	77.17500	0.07718	69.263	28.51	0.07	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	53.70480	0.05370	60.06750	0.06007	53.705	28.51	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	12.77460	0.01277	14.57420	0.01457	12.775	28.51	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.34750	14.34750	14.46340	14.46340		20.07	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	577.03470	0.57703	529.38810	0.52939	577.035	19.44	0.39	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	212.45790	0.21246	230.04030	0.23004	212.458	24.31	0.18	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.38370	14.38370	14.49950	14.49950		20.08	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	665.26450	0.66526	614.27150	0.61427	665.264	19.61	0.42	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	278.53070	0.27853	300.84600	0.30085	278.531	23.65	0.22	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.53580	14.53580	14.65260	14.65260		20.19	0.00	1,453,580.00	100	150,541.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	572.78470	0.57278	532.54490	0.53254	572.785	19.11	0.35	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	591.77070	0.59177	549.25980	0.54926	591.771	19.17	0.35	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	712.41000	0.71241	663.34560	0.66335	712.410	19.53	0.40	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	749.71350	0.74971	699.05580	0.69906	749.714	19.64	0.41	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	776.93400	0.77693	725.14040	0.72514	776.934	19.71	0.42	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,176.35440	1.17635	1,111.15610	1.11116	1,176.354	20.68	0.52	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,604.45270	1.60445	1,528.51720	1.52852	1,604.453	21.57	0.61	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	573.07460	0.57307	610.03580	0.61004	573.075	22.00	0.36	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,817.27460	1.81727	1,737.43580	1.73744	1,817.275	22.00	0.64	0.00	0	3,155.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	555.43330	0.55543	591.35170	0.59135	555.433	22.12	0.35	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	505.45710	0.50546	539.26850	0.53927	505.457	22.47	0.32	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	474.32960	0.47433	506.21910	0.50622	474.330	22.68	0.30	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	395.09230	0.39509	421.94430	0.42194	395.092	23.30	0.26	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	251.25640	0.25126	264.97580	0.26498	251.256	25.66	0.17	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	223.53080	0.22353	235.41130	0.23541	223.531	26.66	0.15	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	145.03840	0.14504	159.41300	0.15941	145.038	27.16	0.10	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.59930	14.59930	14.71670	14.71670		20.07	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	638.59540	0.63860	595.46090	0.59546	638.595	19.10	0.36	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	299.63320	0.29963	316.67350	0.31667	299.633	24.98	0.19	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.78910	14.78910	14.90780	14.90780		20.24	0.00	0.00	0	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	238.75940	0.23876	223.83350	0.22383	238.759	17.57	0.17	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	589.11590	0.58912	555.10100	0.55510	589.116	18.88	0.31	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	593.34480	0.59334	559.12170	0.55912	593.345	18.88	0.31	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	811.24550	0.81125	764.21220	0.76421	811.246	19.39	0.38	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	865.21650	0.86522	816.17320	0.81617	865.216	19.54	0.40	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	672.46370	0.67246	711.35080	0.71135	672.464	22.33	0.35	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	593.88790	0.59389	628.63200	0.62863	593.888	22.82	0.32	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	553.93300	0.55393	586.51470	0.58651	553.933	23.11	0.30	0.00	0	110.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.09620	15.09620	15.21630	15.21630		20.70	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.43630	15.43630	15.55340	15.55340		21.17	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.77630	15.77630	15.89050	15.89050		21.50	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	605.20590	0.60521	596.77520	0.59678	605.206	18.93	0.24	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.03210	14.03210	14.14530	14.14530		20.59	0.00	0.00	0	386.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.26390	14.26390	14.38010	14.38010		20.02	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.53580	14.53580	14.65260	14.65260		20.19	0.00	0.00	0	51.00
£ / R	On 27/10/2016	Any day expiry			17.07970	17.07970	17.22160	17.22160		20.33	0.00	0.00	0	85.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.27070	17.27070	17.41390	17.41390		21.03	0.00	10,137,900.90	587	53,029.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	347.30220	0.34730	313.56340	0.31356	347.302	20.42	0.34	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	517.79300	0.51779	471.09660	0.47110	517.793	20.88	0.44	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	609.59880	0.60960	556.12500	0.55612	609.599	21.11	0.49	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	926.51190	0.92651	853.33700	0.85334	926.512	21.92	0.61	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	1,069.20840	1.06921	989.00540	0.98901	1,069.208	22.25	0.66	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	106.63480	0.10663	136.41100	0.13641	106.635	24.12	0.13	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,167.19300	4.16719	4,028.27680	4.02828	4,167.193	28.38	0.96	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	4.78460	0.00478	5.88660	0.00589	4.785	33.37	0.01	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.58640	17.58640	17.73410	17.73410		19.93	0.00	1,020,011.20	58	5,759.00
£ / R	On 25/04/2017	Any day expiry			17.75030	17.75030	17.89740	17.89740		19.72	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.95530	17.95530	18.10360	18.10360			0.00	0.00	0	19,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.71900	18.71900	18.87160	18.87160		18.41	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13603	0.13603	0.13636	0.13636		23.66	0.00	58,220.41	428	13,577.00

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			0.13879		0.13879		0.13916	0.13916		22.59	0.00	203,610.80	1,467	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14207		0.14207		0.14244	0.14244		22.16	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14517		0.14517		0.14556	0.14556		23.28	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.22680		15.22680		15.37560	15.37560		20.97	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.33800		15.33800		15.48780	15.48780		18.80	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.41350		15.41350		15.56400	15.56400		19.10	0.00	15,999,213.00	1,038	52,659.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	174.91490		0.17491		214.06880	0.21407	174.915	21.45	0.23	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,606.98240		1.60698		1,484.51140	1.48451	1,606.982	22.32	0.83	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.74710		0.00075		1.17870	0.00118	0.747	28.41	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.72940		15.72940		15.88350	15.88350		18.63	0.00	0.00	0	8,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.10040		16.10040		16.25660	16.25660		18.84	0.00	338,108.40	21	77,642.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.45100		16.45100		16.60920	16.60920		19.05	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.84460		16.84460		17.00580	17.00580		19.57	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.24906		98.24906		98.47854	98.47854			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.34177		95.34177		95.58972	95.58972			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.12335		94.12335		94.38822	94.38822			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.21580		96.21580		96.49238	96.49238			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.87370		99.87370		100.15509	100.15509			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			100.01703		100.01703		100.01934	100.01934			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.65387		99.65387		99.65773	99.65773			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.71606		99.71606		99.72392	99.72392			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.00723		100.00723		100.01246	100.01246			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.03520		100.03520		100.03999	100.03999			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.34346		99.34346		99.35307	99.35307			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.03070		99.03070		99.04439	99.04439			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.10837		99.10837		99.13212	99.13212			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.63000		99.63000		99.66000	99.66000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.17325		98.17325		98.30060	98.30060			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.52986		97.52986		97.66735	97.66735			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.85262		96.85262		96.99865	96.99865			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.14275		97.14275		97.29549	97.29549			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.39523		99.39523		99.55086	99.55086			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			504.37800		504.37800		503.63000	503.63000			0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future			513.99800		513.99800		513.23900	513.23900			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future			524.15400		524.15400		523.39000	523.39000			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			534.93900		534.93900		534.16000	534.16000			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	584.45900	584.45900	584.45900	582.80300	582.80300				0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future	595.60700	595.60700	595.60700	593.92200	593.92200				0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	607.37500	607.37500	607.37500	605.67000	605.67000				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	619.87300	619.87300	619.87300	618.13000	618.13000				0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	532.69000	532.69000	532.69000	531.13200	531.13200				0.00	0.00	0	604.00
ALBI	On 02/02/2017	Index Future	542.85000	542.85000	542.85000	541.26500	541.26500				0.00	0.00	0	19.00
ALBI	On 04/05/2017	Index Future	553.57600	553.57600	553.57600	551.96900	551.96900				0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	564.96700	564.96700	564.96700	563.33000	563.33000				0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.76480	10.76480	10.76480	10.82750	10.82750			15.08	0.00	129,339,072.00	12,015	11,869.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.92070	10.92070	10.92070	10.98530	10.98530			14.79	0.00	447,748.70	41	3,450.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.10290	11.10290	11.10290	11.16680	11.16680			15.18	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.27170	11.27170	11.27170	11.33690	11.33690			15.56	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.48140	11.48140	11.48140	11.54680	11.54680			16.13	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.78550	10.78550	10.78550	10.77190	10.77190			16.61	0.00	0.00	0	5,806.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.97020	10.97020	10.97020	10.95740	10.95740			16.34	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.18530	11.18530	11.18530	11.17140	11.17140			16.42	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	535.83470	535.83470	535.83470	476.14480	476.14480				0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.22220	14.22220	14.22220	14.31510	14.31510			19.31	0.00	0.00	0	2,011.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.53030	14.53030	14.53030	14.62790	14.62790			19.13	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.89400	14.89400	14.89400	14.99340	14.99340			19.64	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.07230	2.07230	2.07230	2.08800	2.08800			17.83	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.09690	2.09690	2.09690	2.11090	2.11090			17.63	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.12470	2.12470	2.12470	2.13830	2.13830			18.12	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.06740	2.06740	2.06740	2.08290	2.08290			19.62	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.07550	2.07550	2.07550	2.09460	2.09460			16.69	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.11790	2.11790	2.11790	2.13750	2.13750			16.58	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
ES23A	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
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	10.28830	78.99556		10.32617	78.74691				0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.36660	80.50231		10.40562	80.24962				0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.43610	78.29854		10.47615	78.04239				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.49620	79.91079		10.54000	10.54000				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	10.40240	83.41419		10.44506	83.09121				0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.47538	85.00532		10.51932	84.67678				0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.54417	82.42200		10.58930	82.08868				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.60323	84.11963		10.65000	10.65000				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	530.45800	530.45800		529.02900	529.02900				0.00	0.00	0	415.00
GOVI	On 02/02/2017	GOVI	540.57600	540.57600		539.12300	539.12300				0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	551.25700	551.25700		549.78300	549.78300				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	562.60000	562.60000		561.10000	561.10000				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.81000	1.81000		1.82420	1.82420			19.78	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.84130	1.84130		1.85580	1.85580			19.83	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.87750	1.87750		1.89190	1.89190			19.45	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.84433	128.84433		128.80180	128.80180				0.00	0.00	0	2,542.00
I2025	On 02/02/2017	Bond Future	130.03047	130.03047		130.00000	130.00000				0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	132.60765	132.60765		132.57000	132.57000				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	134.01193	134.01193		133.97000	133.97000				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	107.68010	107.68010		107.64382	107.64382				0.00	79,037,193.40	734	5,045.00
I2033	On 02/02/2017	Bond Future	109.74075	109.74075		109.71000	109.71000				0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future	110.87650	110.87650		110.84000	110.84000				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	113.16459	113.16459		113.13000	113.13000				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	136.40379	136.40379		135.89796	135.89796				0.00	157,955,588.82	1,158	19,405.00
I2038	On 02/02/2017	Bond Future	137.57474	137.57474		137.06000	137.06000				0.00	214,341,444.92	1,558	779.00
I2038	On 04/05/2017	Bond Future	140.30134	140.30134		139.78000	139.78000				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
I2038	On 03/08/2017	Bond Future		141.69800	141.69800		141.17000	141.17000			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		135.32410	135.32410		134.55951	134.55951			0.00	3,518,426.60	26	17,487.00
I2046	On 02/02/2017	Bond Future		137.91373	137.91373		137.14000	137.14000			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		139.11899	139.11899		138.33000	138.33000			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		141.99005	141.99005		141.18000	141.18000			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		144.53953	144.53953		143.81348	143.81348			0.00	70,246,211.58	486	21,871.00
I2050	On 02/02/2017	Bond Future		145.70398	145.70398		144.97000	144.97000			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future		148.59175	148.59175		147.84000	147.84000			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		149.99646	149.99646		149.23000	149.23000			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		250.56500	250.56500		250.18600	250.18600			0.00	0.00	0	990.00
IGOV	On 02/02/2017	Index Future		255.36000	255.36000		254.97400	254.97400			0.00	0.00	0	118.00
IGOV	On 04/05/2017	Index Future		260.42100	260.42100		260.03100	260.03100			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		265.79500	265.79500		265.40000	265.40000			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		678.95700	678.95700		678.24500	678.24500			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		692.09600	692.09600		691.37100	691.37100			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		705.72200	705.72200		704.98000	704.98000			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		719.58200	719.58200		718.83000	718.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.36000	92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.35000	92.65000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.42000	92.58000		7.43000	92.57000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future		7.43000	92.57000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.47000	92.53000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.48000	92.52000		7.49000	92.51000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.55000	92.45000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.57000	92.43000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.57000	92.43000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.57000	92.43000		7.60000	92.40000			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		7.60000	92.40000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.13700	0.13700		0.13820	0.13820			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.13700	0.13700		0.13830	0.13830			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.13730	0.13730		0.13850	0.13850			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		10.10580	10.10580		10.16080	10.16080		16.02	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		10.24450	10.24450		10.30150	10.30150		15.82	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			10.40600		10.40600		10.46240	10.46240		16.34	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.31810		1.31810		1.32310	1.32310			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.32960		1.32960		1.33450	1.33450			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.34540		1.34540		1.35030	1.35030			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.23080		1.23080		1.23110	1.23110			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.23290		1.23290		1.23320	1.23320			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.23520		1.23520		1.23550	1.23550			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.09840		1.09840		1.10030	1.10030			0.00	0.00	0	8,493.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.10270		1.10270		1.10450	1.10450			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.10760		1.10760		1.10950	1.10950			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.77266		115.42585		8.81952	115.09281		9.12	0.00	273,212,986.95	2,367	90,096.00
R186	On 03/11/2016	Bond Future	8.30	Call	46.11000		0.04611		37.90000	0.03790	46.110	8.90	0.05	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,047.42000		2.04742		2,340.84000	2.34084	2,047.420	8.97	0.80	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	687.10000		0.68710		873.08000	0.87308	687.100	9.06	0.43	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	469.55000		0.46955		619.59000	0.61959	469.550	9.09	0.33	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	151.32000		0.15132		223.70000	0.22370	151.320	9.18	0.14	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,065.91000		3.06591		2,778.17000	2.77817	3,065.910	9.23	0.92	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,366.02000		4.36602		4,047.17000	4.04717	4,366.020	9.34	0.98	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.81402		112.32480		8.86264	111.98632		9.25	0.00	0.00	0	5,191.00
R186	On 02/02/2017	Bond Future	8.00	Call	411.35000		0.41135		375.20000	0.37520	411.350	8.93	0.15	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	985.60000		0.98560		908.55000	0.90855	985.600	9.05	0.29	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,115.56000		1.11556		1,030.20000	1.03020	1,115.560	9.07	0.32	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,545.00000		1.54500		1,434.11000	1.43411	1,545.000	9.12	0.40	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,030.16000		2.03016		2,213.23000	2.21323	2,030.160	9.21	0.46	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,933.83000		1.93383		2,111.83000	2.11183	1,933.830	9.22	0.45	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	793.53000		0.79353		894.39000	0.89439	793.530	9.47	0.23	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	651.50000		0.65150		739.91000	0.73991	651.500	9.53	0.20	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.84742		114.54461		8.89770	114.20169		9.03	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.86787		111.59638		8.92000	8.92000		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			303.54976		303.54976		303.45095	303.45095			0.00	0.00	0	861.00
R197	On 02/02/2017	Bond Future			302.68281		302.68281		302.58000	302.58000			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future			308.68177		308.68177		308.59000	308.59000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			308.15295		308.15295		308.06000	308.06000			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	250.72828		250.72828		250.47841	250.47841			0.00	473,625,720.92	1,889	33,832.00
R202	On 02/02/2017	Bond Future	251.98009		251.98009		251.73000	251.73000			0.00	879,914,474.28	3,492	1,746.00
R202	On 04/05/2017	Bond Future	256.97426		256.97426		256.72000	256.72000			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	258.61250		258.61250		258.36000	258.36000			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	8.46307		98.02696		8.51012	97.80562		6.84	0.00	38,426,568.32	392	15,367.00
R2023	On 02/02/2017	Bond Future	8.50564		99.89670		8.55501	99.67201		6.56	0.00	0.00	0	2,245.00
R2023	On 04/05/2017	Bond Future	8.53050		97.93712		8.58208	97.70993		6.55	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.53703		99.95339		8.59000	8.59000		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	7.63218		101.71432		7.65995	101.69171		0.92	0.00	0.00	0	23,024.00
R203	On 02/02/2017	Bond Future	7.62043		103.65443		7.65876	103.63225		0.65	0.00	0.00	0	620.00
R203	On 04/05/2017	Bond Future	7.23567		101.52864		7.29464	101.50802		0.41	0.00	0.00	0	0.00
R203	On 03/08/2017	Bond Future	4.69037		103.61902		4.88000	4.88000		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	9.17803		93.23258		9.21988	92.93624			0.00	0.00	0	26,853.00
R2030	On 02/02/2017	Bond Future	9.22297		91.00507		9.26611	90.70388			0.00	0.00	0	444.00
R2030	On 04/05/2017	Bond Future	9.26452		92.80387		9.30885	92.49851			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.29715		90.70720		9.34000	9.34000			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	9.27337		92.56675		9.31527	92.24826		12.94	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future	9.32054		94.33242		9.36367	94.00863		12.65	0.00	0.00	0	1,000.00
R2032	On 04/05/2017	Bond Future	9.36057		92.03661		9.40483	91.70822		12.99	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.39070		93.93184		9.44000	9.44000		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	9.34857		97.55296		9.39050	97.20100			0.00	0.00	0	4,673.00
R2035	On 02/02/2017	Bond Future	9.39718		99.41374		9.44033	99.05578			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.43552		96.87361		9.47973	96.51051			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.46480		98.86816		9.51000	9.51000			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	9.40785		94.13838		9.44964	93.78835		14.39	0.00	0.00	0	36,770.00
R2037	On 02/02/2017	Bond Future	9.45226		91.67777		9.49520	91.32182		14.77	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.49358		93.48980		9.53755	93.12875		14.54	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.52737		91.15694		9.57000	9.57000		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	7.82541		103.38097		7.85718	103.31990		2.23	0.00	123,953,783.03	1,199	32,592.00

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		7.84027	101.31270		7.87614	101.25132		2.04	0.00	0.00	0	28.00
R204	On 04/05/2017	Bond Future		7.81658	103.31487		7.85707	103.25427		1.76	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.71461	101.39869		7.76000	7.76000		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		9.45784	98.14483		9.49962	97.76945		15.06	0.00	0.00	0	4,818.00
R2040	On 02/02/2017	Bond Future		9.50229	95.51023		9.54520	95.12852		15.46	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.54368	97.39810		9.58762	97.01073		15.22	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.57779	94.89525		9.62000	9.62000		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		9.46756	95.38407		9.50928	95.00421		15.75	0.00	0.00	0	19,783.00
R2044	On 02/02/2017	Bond Future		9.51038	92.82201		9.55320	92.43571		16.20	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.55020	94.65674		9.59402	94.26464		15.95	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.58299	92.22263		9.63000	9.63000		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		9.42776	94.85693		9.46450	94.51208		16.34	0.00	0.00	0	64,689.00
R2048	On 02/02/2017	Bond Future		9.47185	96.66624		9.50955	96.31563		16.05	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.50678	94.13526		9.54530	93.77961		16.56	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.53374	96.07344		9.57000	9.57000		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		8.03609	100.09786		8.06777	100.01153		3.46	0.00	0.00	0	58,813.00
R207	On 02/02/2017	Bond Future		8.06274	98.36469		8.09711	98.27755		3.27	0.00	0.00	0	21.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,221.76000	2.22176	2,147.88000	2.14788	2,221.760	3.39	0.89	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.07556	100.30872		8.11266	100.22179		2.96	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		8.04919	98.72911		8.09020	98.64104		2.78	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,127.15000	1.12715	1,084.12000	1.08412	1,127.150	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		8.22246	95.37338		8.25937	95.24401		4.93	0.00	18,502,435.72	194	30,390.00
R208	On 02/02/2017	Bond Future		8.25883	97.19256		8.29809	97.06153		4.60	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		8.27789	95.70959		8.31946	95.57784		4.45	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future		8.27098	97.68013		8.31000	8.31000		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			9.30232		73.47195		9.33896	73.21513		14.91	0.00	0.00	0	37,761.00
R209	On 03/11/2016	Bond Future	8.81	Call	50.09000		0.05009		44.67000	0.04467	50.090	14.58	0.06	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	79.36000		0.07936		70.43000	0.07043	79.360	14.61	0.08	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,123.84000		2.12384		2,352.03000	2.35203	2,123.840	14.69	0.80	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,065.56000		2.06556		2,292.05000	2.29205	2,065.560	14.69	0.79	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	754.01000		0.75401		904.86000	0.90486	754.010	14.83	0.45	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,348.92000		1.34892		1,216.79000	1.21679	1,348.920	14.87	0.65	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	458.72000		0.45872		573.73000	0.57373	458.720	14.89	0.32	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.34350		74.87337		9.38107	74.61227		14.65	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.37829		73.20152		9.41670	72.93664		15.12	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.40443		74.70880		9.44000	9.44000		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			187.32579		187.32579		187.26329	187.26329			0.00	0.00	0	2,071.00
R210	On 02/02/2017	Bond Future			190.91048		190.91048		190.85000	190.85000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			192.37789		192.37789		192.32000	192.32000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			196.34822		196.34822		196.29000	196.29000			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			141.58968		141.58968		142.20648	142.20648			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			148.50842		148.50842		148.38788	148.38788			0.00	0.00	0	3,049.00
R212	On 02/02/2017	Bond Future			149.40088		149.40088		149.28000	149.28000			0.00	0.00	0	0.00
R212	On 04/05/2017	Bond Future			152.36201		152.36201		152.24000	152.24000			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			153.47641		153.47641		153.35000	153.35000			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			9.18823		84.08565		9.23011	83.79731		12.64	0.00	0.00	0	42,360.00
R213	On 02/02/2017	Bond Future			9.23456		85.68949		9.27767	85.39637		12.39	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.27023		83.82983		9.31443	83.53259		12.74	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.29624		85.55571		9.34000	9.34000		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	9.37251		73.87988		9.41421	73.57357		15.74	0.00	0.00	0	29,619.00
R214	On 02/02/2017	Bond Future	9.41499		75.28912		9.45777	74.97751		15.47	0.00	0.00	0	7,379.00
R214	On 04/05/2017	Bond Future	9.44839		73.47771		9.49209	73.16148		15.96	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.47380		74.99052		9.52000	9.52000		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	24,122.34000	24,122.34000			24,314.66000	24,314.66000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.12130		10.12130		10.20780	10.20780		16.68	0.00	0.00	0	165.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.29160		10.29160		10.38050	10.38050		16.46	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.51370		4.51370		4.49890	4.49890		15.98	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.51140		4.51140		4.49600	4.49600		15.78	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.37410		1.37410		1.37690	1.37690			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33820		1.33820		1.33470	1.33470			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.30050		1.30050		1.28660	1.28660			0.00	0.00	0	0.00
Total for Derivatives :												3,417,805,262.15	100,389	4 226 486.00
Grand Total:												3,417,805,262.15	100,389	4 226 486.00