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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 24/10/2016

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
<b>Derivatives</b>													
\$ / R	On 24/10/2016	Any day expiry	13.89380	13.89380		14.01290	14.01290		23.00	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	13.90780	13.90780		14.01290	14.01290		21.13	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.000	38.31	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	11.57380	0.01157	16.92300	0.01692	11.574	29.29	0.08	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.00680	0.00001	0.34050	0.00034	0.007	100.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.00530	0.00001	0.28830	0.00029	0.005	100.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry	13.90790	13.90790		14.01590	14.01590		20.53	0.00	0.00	0	2,627.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	7.95390	0.00795	7.64300	0.00764	7.954	32.18	0.05	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	370.17190	0.37017	293.20400	0.29320	370.172	26.66	0.84	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	3.34350	0.00334	5.62540	0.00563	3.344	38.48	0.02	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,154.73210	1.15473	1,048.48260	1.04848	1,154.732	40.06	0.99	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	0.15770	0.00016	0.21160	0.00021	0.158	52.12	0.00	0	9,960.00
\$ / R	On 28/10/2016	Any day expiry	13.91080	13.91080		14.01890	14.01890		20.25	0.00	0.00	0	3,640.00
\$ / R	On 01/11/2016	Any day expiry	13.92220	13.92220		14.03080	14.03080		18.16	0.00	0.00	0	0.00
\$ / R	On 01/11/2016	Any day expiry	13.63	Put	50.79690	0.05080	39.69050	0.03969	50.797	19.05	0.22	0	15,400.00
\$ / R	On 01/11/2016	Any day expiry	13.75	Call	253.75980	0.25376	345.82820	0.34583	253.760	18.65	0.68	0	15,400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 02/11/2016	Any day expiry		13.92510	13.92510	14.03370	14.03370		18.15	0.00	0.00	0	0.00
\$ / R	13.90	Put	On 02/11/2016	Any day expiry	146.47370	0.14647	115.96220	0.11596	146.474	18.21	0.47	0.00	0	700.00
\$ / R		On 07/11/2016	Any day expiry		13.93890	13.93890	14.04820	14.04820		20.00	0.00	0.00	0	288.00
\$ / R	14.95	Put	On 07/11/2016	Any day expiry	1,031.91010	1.03191	934.75580	0.93476	1,031.910	24.12	0.93	0.00	0	8,695.00
\$ / R	16.36	Call	On 07/11/2016	Any day expiry	1.36120	0.00136	1.99500	0.00200	1.361	31.45	0.01	0.00	0	8,695.00
\$ / R		On 10/11/2016	Any day expiry		13.94730	13.94730	14.05690	14.05690		20.32	0.00	0.00	0	700.00
\$ / R	13.60	Call	On 10/11/2016	Any day expiry	447.48480	0.44748	539.76720	0.53977	447.485	19.73	0.73	0.00	0	20,000.00
\$ / R	13.75	Call	On 10/11/2016	Any day expiry	349.80860	0.34981	433.76170	0.43376	349.809	19.99	0.64	0.00	0	10,000.00
\$ / R	13.80	Call	On 10/11/2016	Any day expiry	320.53250	0.32053	401.37860	0.40138	320.533	20.07	0.61	0.00	0	50,000.00
\$ / R	14.00	Call	On 10/11/2016	Any day expiry	221.27460	0.22127	287.35560	0.28736	221.275	20.51	0.47	0.00	0	20,000.00
\$ / R	14.10	Call	On 10/11/2016	Any day expiry	183.06680	0.18307	241.05720	0.24106	183.067	20.88	0.41	0.00	0	10,000.00
\$ / R	14.15	Call	On 10/11/2016	Any day expiry	166.16140	0.16616	220.85400	0.22085	166.161	21.07	0.38	0.00	0	50,000.00
\$ / R	14.25	Call	On 10/11/2016	Any day expiry	136.37470	0.13637	184.69910	0.18470	136.375	21.44	0.33	0.00	0	30,000.00
\$ / R	14.40	Call	On 10/11/2016	Any day expiry	100.58700	0.10059	140.11850	0.14012	100.587	22.00	0.26	0.00	0	20,000.00
\$ / R	14.80	Call	On 10/11/2016	Any day expiry	41.08390	0.04108	64.40200	0.06440	41.084	23.12	0.12	0.00	0	20,000.00
\$ / R		On 15/11/2016	Any day expiry		13.96120	13.96120	14.07140	14.07140		20.03	0.00	0.00	0	2,120.00
\$ / R		On 16/11/2016	Any day expiry		13.96390	13.96390	14.07430	14.07430		20.11	0.00	0.00	0	1,000.00
\$ / R		On 17/11/2016	Any day expiry		13.96670	13.96670	14.07710	14.07710		20.16	0.00	0.00	0	0.00
\$ / R	13.26	Put	On 17/11/2016	Any day expiry	50.49850	0.05050	44.16290	0.04416	50.499	19.23	0.14	0.00	0	9,615.00
\$ / R	15.60	Put	On 17/11/2016	Any day expiry	1,650.54840	1.65055	1,548.70380	1.54870	1,650.548	25.28	0.95	0.00	0	9,615.00
\$ / R	17.09	Call	On 17/11/2016	Any day expiry	2.10740	0.00211	2.75880	0.00276	2.107	30.88	0.01	0.00	0	9,615.00
\$ / R		On 28/11/2016	Any day expiry		13.99730	13.99730	14.10890	14.10890		19.85	0.00	0.00	0	1,123.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	2.52660	0.00253	2.76750	0.00277	2.527	23.02	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	134.42480	0.13442	113.32750	0.11333	134.425	19.09	0.26	0.00	0	150.00
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	0.12380	0.00012	0.32100	0.00032	0.124	30.79	0.00	0.00	0	400.00
\$ / R		On 12/12/2016	Any day expiry		14.03570	14.03570	14.14880	14.14880		20.01	0.00	0.00	0	0.00
\$ / R	14.75	Put	On 12/12/2016	Any day expiry	903.63150	0.90363	828.75930	0.82876	903.631	21.93	0.72	0.00	0	5,000.00
\$ / R		On 13/12/2016	Any day expiry		14.03840	14.03840	14.15160	14.15160		20.00	0.00	0.00	0	250.00
\$ / R		On 14/12/2016	Any day expiry		14.04120	14.04120	14.15450	14.15450		19.97	0.00	0.00	0	251.00
\$ / R		On 15/12/2016	Any day expiry		14.04390	14.04390	14.15730	14.15730		20.51	0.00	0.00	0	82.00
\$ / R		On 19/12/2016	Foreign Exchange Future		14.05490	14.05490	14.16870	14.16870		20.24	0.00	133,549,659.80	9,502	421,966.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	9.32290	0.00932	8.96340	0.00896	9.323	22.24	0.02	0.00	0	250.00
\$ / R	12.59	Put	On 19/12/2016	Foreign Exchange Future	31.21170	0.03121	30.98150	0.03098	31.212	19.11	0.07	0.00	0	2,800.00
\$ / R	12.75	Put	On 19/12/2016	Foreign Exchange Future	43.70000	0.04370	39.70090	0.03970	43.700	18.92	0.09	0.00	0	25,850.00
\$ / R	13.00	Put	On 19/12/2016	Foreign Exchange Future	76.58520	0.07659	68.95900	0.06896	76.585	19.02	0.14	0.00	0	151,550.00
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	118.76400	0.11876	106.54280	0.10654	118.764	19.11	0.20	0.00	0	725.00
\$ / R	13.34	Call	On 19/12/2016	Foreign Exchange Future	862.80980	0.86281	961.28390	0.96128	862.810	19.16	0.77	0.00	0	2,800.00
\$ / R	13.34	Put	On 19/12/2016	Foreign Exchange Future	147.90980	0.14791	132.58390	0.13258	147.910	19.16	0.23	0.00	0	7,800.00
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	150.54970	0.15055	134.94490	0.13494	150.550	19.17	0.23	0.00	0	4,500.00
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	197.35040	0.19735	175.14640	0.17515	197.350	19.40	0.29	0.00	0	26,886.00
\$ / R	13.65	Put	On 19/12/2016	Foreign Exchange Future	252.62050	0.25262	225.12140	0.22512	252.620	19.63	0.34	0.00	0	3,000.00
\$ / R	13.70	Call	On 19/12/2016	Foreign Exchange Future	627.85770	0.62786	712.29770	0.71230	627.858	19.70	0.64	0.00	0	1,230.00
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	272.95770	0.27296	243.59770	0.24360	272.958	19.70	0.36	0.00	0	2,000.00
\$ / R	13.75	Put	On 19/12/2016	Foreign Exchange Future	294.25210	0.29425	262.99320	0.26299	294.252	19.78	0.37	0.00	0	12,000.00

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	13.77	Put	303.03850	0.30304	271.00870	0.27101	303.038	19.81	0.38	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	469.87500	0.46987	542.48170	0.54248	469.875	20.16	0.54	0.00	0	23,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	414.97500	0.41498	373.78170	0.37378	414.975	20.16	0.46	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	446.80880	0.44681	517.37830	0.51738	446.809	20.24	0.52	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	434.06890	0.43407	502.74800	0.50275	434.069	20.32	0.51	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	429.89450	0.42989	497.94170	0.49794	429.894	20.34	0.50	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	470.85550	0.47086	424.47100	0.42447	470.856	20.37	0.50	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	482.68340	0.48268	435.03580	0.43504	482.683	20.42	0.51	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	393.89720	0.39390	456.92460	0.45692	393.897	20.57	0.47	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	386.27630	0.38628	448.48080	0.44848	386.276	20.62	0.47	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	531.37630	0.53138	479.78080	0.47978	531.376	20.62	0.53	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	562.90420	0.56290	509.26940	0.50927	562.904	20.75	0.55	0.00	0	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	595.24420	0.59524	539.59530	0.53960	595.244	20.88	0.57	0.00	0	4,135.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	615.02660	0.61503	558.18200	0.55818	615.027	20.95	0.58	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	336.58350	0.33658	393.14350	0.39314	336.583	20.98	0.42	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.39	Put	655.42110	0.65542	596.22130	0.59622	655.421	21.11	0.60	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	317.15880	0.31716	371.36920	0.37137	317.159	21.13	0.40	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	696.88200	0.69688	635.37370	0.63537	696.882	21.26	0.61	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	287.11460	0.28711	337.52470	0.33752	287.115	21.39	0.37	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	732.21460	0.73221	668.82470	0.66882	732.215	21.39	0.63	0.00	0	57,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	739.36440	0.73936	675.60110	0.67560	739.364	21.41	0.63	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	259.80530	0.25981	306.57160	0.30657	259.805	21.64	0.34	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	827.21440	0.82721	759.11930	0.75912	827.214	21.72	0.67	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	849.74780	0.84975	780.60710	0.78061	849.748	21.80	0.67	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	237.39610	0.23740	281.02780	0.28103	237.396	21.87	0.32	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	880.12680	0.88013	809.61750	0.80962	880.127	21.90	0.68	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	957.68220	0.95768	883.87730	0.88388	957.682	22.15	0.71	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	208.35640	0.20836	247.71380	0.24771	208.356	22.20	0.29	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	200.15570	0.20016	238.27820	0.23828	200.156	22.31	0.28	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	173.93290	0.17393	208.13500	0.20814	173.933	22.66	0.25	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,119.03290	1.11903	1,039.43500	1.03944	1,119.033	22.66	0.75	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	157.37310	0.15737	188.98320	0.18898	157.373	22.92	0.23	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	142.43670	0.14244	171.62600	0.17163	142.437	23.17	0.21	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,287.53670	1.28754	1,202.92600	1.20293	1,287.537	23.17	0.79	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,296.12640	1.29613	1,211.28290	1.21128	1,296.126	23.20	0.80	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	131.55330	0.13155	158.92740	0.15893	131.553	23.38	0.19	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	116.84140	0.11684	141.68440	0.14168	116.841	23.68	0.17	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,461.94140	1.46194	1,372.98440	1.37298	1,461.941	23.68	0.83	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	107.84850	0.10785	131.28820	0.13129	107.849	23.87	0.16	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,550.75180	1.55075	1,460.11730	1.46012	1,550.752	23.92	0.84	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,613.41700	1.61342	1,521.75000	1.52175	1,613.417	24.07	0.85	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,712.93580	1.71294	1,619.38120	1.61938	1,712.936	24.31	0.86	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,822.81580	1.82282	1,727.37600	1.72738	1,822.816	24.56	0.88	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	73.86570	0.07387	91.49230	0.09149	73.866	24.67	0.12	0.00	0	2,500.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	63.47630	0.06348	79.06710	0.07907	63.476	25.00	0.10	0.00	0	52,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,008.57630	2.00858	1,910.36710	1.91037	2,008.576	25.00	0.90	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	56.84670	0.05685	71.09610	0.07110	56.847	25.23	0.09	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	46.61770	0.04662	58.71790	0.05872	46.618	25.67	0.08	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,454.96480	2.45496	2,351.78800	2.35179	2,454.965	26.01	0.93	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,512.71400	2.51271	2,409.03220	2.40903	2,512.714	26.14	0.94	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	36.89490	0.03689	46.85060	0.04685	36.895	26.18	0.06	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,667.36290	2.66736	2,562.45590	2.56246	2,667.363	26.49	0.95	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	29.90640	0.02991	38.24690	0.03825	29.906	26.66	0.05	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	25.67540	0.02568	33.68810	0.03369	25.675	26.85	0.04	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	24.06440	0.02406	32.20930	0.03221	24.064	26.87	0.04	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	22.84440	0.02284	31.07750	0.03108	22.844	26.89	0.04	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	13.63060	0.01363	21.34260	0.02134	13.631	27.03	0.03	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	11.75030	0.01175	19.23020	0.01923	11.750	27.07	0.02	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	9.44910	0.00945	16.54980	0.01655	9.449	27.13	0.02	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	9.06820	0.00907	16.09370	0.01609	9.068	27.14	0.02	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	5.90200	0.00590	12.10640	0.01211	5.902	27.26	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	5.42620	0.00543	11.46740	0.01147	5.426	27.28	0.01	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	5.12960	0.00513	11.06200	0.01106	5.130	27.29	0.01	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	4.98730	0.00499	10.86510	0.01087	4.987	27.30	0.01	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	1.51560	0.00152	4.42100	0.00442	1.516	27.35	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	1.30980	0.00131	3.91160	0.00391	1.310	27.35	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	1.26780	0.00127	3.80620	0.00381	1.268	27.35	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.99150	0.00099	3.09720	0.00310	0.992	27.35	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.84030	0.00084	2.69610	0.00270	0.840	27.35	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	0.39330	0.00039	1.42770	0.00143	0.393	27.35	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.36100	0.00036	1.32870	0.00133	0.361	27.35	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.32560	0.00033	1.21870	0.00122	0.326	27.35	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.25540	0.00026	0.99480	0.00099	0.255	27.35	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.20350	0.00020	0.82260	0.00082	0.204	27.35	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.17680	0.00018	0.73130	0.00073	0.177	27.35	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.13800	0.00014	0.59440	0.00059	0.138	27.35	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.12400	0.00012	0.54360	0.00054	0.124	27.35	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.04670	0.00005	0.24020	0.00024	0.047	27.35	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.02490	0.00002	0.14200	0.00014	0.025	27.35	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.02220	0.00002	0.12930	0.00013	0.022	27.35	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.06040	14.06040	14.17440	14.17440		20.21	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.08230	14.08230	14.19710	14.19710		20.04	0.00	0.00	0	790.00
\$ / R	On 13/01/2017	Any day expiry			14.12280	14.12280	14.23820	14.23820		19.78	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	433.73420	0.43373	389.89480	0.38989	433.734	19.55	0.43	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	100.43330	0.10043	117.22120	0.11722	100.433	24.30	0.13	0.00	0	2,000.00
\$ / R	On 18/01/2017	Any day expiry			14.13630	14.13630	14.25190	14.25190		19.76	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	482.35620	0.48236	540.34890	0.54035	482.356	20.04	0.48	0.00	0	5,000.00
\$ / R	On 25/01/2017	Any day expiry			14.15520	14.15520	14.27110	14.27110		19.69	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 25/01/2017	Any day expiry	14.10	Put	530.38730	0.53039	480.07380	0.48007	530.387	19.61	0.46	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	153.33010	0.15333	175.11620	0.17512	153.330	23.39	0.18	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.28480	14.28480	14.40260	14.40260		19.71	0.00	4,071,168.00	285	105,012.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	52.86440	0.05286	47.59370	0.04759	52.864	18.06	0.07	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	173.61870	0.17362	155.79600	0.15580	173.619	18.23	0.19	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	591.26920	0.59127	541.75520	0.54176	591.269	19.39	0.43	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	703.19520	0.70320	647.93870	0.64794	703.195	19.71	0.48	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	763.41280	0.76341	704.60670	0.70461	763.413	19.89	0.50	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	923.51180	0.92351	858.03540	0.85804	923.512	20.33	0.55	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,341.81350	1.34181	1,262.39340	1.26239	1,341.814	21.41	0.66	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,443.35130	1.44335	1,361.41810	1.36142	1,443.351	21.66	0.68	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	343.90000	0.34390	377.57540	0.37758	343.900	21.90	0.30	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,719.20430	1.71920	1,631.38490	1.63138	1,719.204	22.33	0.73	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,752.53570	1.75254	1,664.08910	1.66409	1,752.536	22.41	0.74	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	287.09680	0.28710	316.08670	0.31609	287.097	22.50	0.26	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	224.70810	0.22471	248.35840	0.24836	224.708	23.16	0.21	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,631.67280	2.63167	2,531.69650	2.53170	2,631.673	23.99	0.84	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	125.91240	0.12591	136.37610	0.13638	125.912	25.03	0.12	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	87.52420	0.08752	93.91730	0.09392	87.524	27.95	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	87.28200	0.08728	93.64920	0.09365	87.282	27.98	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	63.73550	0.06374	71.32200	0.07132	63.736	28.40	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	49.01440	0.04901	55.06900	0.05507	49.014	28.40	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	11.10520	0.01111	12.74040	0.01274	11.105	28.40	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.36760	14.36760	14.48650	14.48650		19.68	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	544.46950	0.54447	499.21330	0.49921	544.469	19.07	0.39	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	198.87990	0.19888	216.87900	0.21688	198.880	23.98	0.17	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.40340	14.40340	14.52290	14.52290		19.68	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	630.95670	0.63096	582.79430	0.58279	630.957	19.22	0.41	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	262.95610	0.26296	285.72650	0.28573	262.956	23.30	0.21	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.55660	14.55660	14.67900	14.67900		19.77	0.00	19,971,655.20	1,372	151,053.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	539.45490	0.53945	503.25940	0.50326	539.455	18.70	0.34	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	558.02500	0.55803	519.51430	0.51951	558.025	18.76	0.35	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	676.37360	0.67637	630.83300	0.63083	676.374	19.12	0.39	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	713.07640	0.71308	665.78000	0.66578	713.076	19.22	0.40	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	739.88630	0.73989	691.33160	0.69133	739.886	19.29	0.41	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,135.81780	1.13582	1,071.65600	1.07166	1,135.818	20.26	0.52	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,563.19560	1.56320	1,485.96130	1.48596	1,563.196	21.16	0.61	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	552.82150	0.55282	593.13320	0.59313	552.822	21.60	0.35	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,776.22150	1.77622	1,694.13320	1.69413	1,776.221	21.60	0.65	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	535.27550	0.53528	574.29010	0.57429	535.276	21.72	0.34	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	485.64630	0.48565	521.82910	0.52183	485.646	22.07	0.32	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	454.79060	0.45479	488.72760	0.48873	454.791	22.29	0.30	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	376.56360	0.37666	404.61920	0.40462	376.564	22.92	0.25	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	236.32050	0.23632	249.17940	0.24918	236.320	25.30	0.16	0.00	0	1,297.00

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	18.65	Call	209.70030	0.20970	220.04760	0.22005	209.700	26.32	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	134.20890	0.13421	146.64650	0.14665	134.209	26.82	0.10	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.62060	14.62060	14.74430	14.74430		19.67	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	604.76670	0.60477	563.02730	0.56303	604.767	18.71	0.35	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	283.73460	0.28373	296.37650	0.29638	283.735	24.62	0.19	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.81020	14.81020	14.93440	14.93440		19.82	0.00	0.00	0	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	217.30930	0.21731	203.80130	0.20380	217.309	17.18	0.16	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	288.47300	0.28847	269.04070	0.26904	288.473	17.61	0.19	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	556.51340	0.55651	525.34530	0.52535	556.513	18.49	0.30	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	560.60760	0.56061	529.25050	0.52925	560.608	18.50	0.31	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	773.21110	0.77321	727.94960	0.72795	773.211	18.98	0.38	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	826.41140	0.82641	778.83610	0.77884	826.411	19.12	0.39	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	649.76270	0.64976	688.66770	0.68867	649.763	21.92	0.35	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	571.62640	0.57163	605.42950	0.60543	571.626	22.42	0.31	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	532.01800	0.53202	562.99580	0.56300	532.018	22.70	0.29	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	404.98930	0.40499	421.67680	0.42168	404.989	24.04	0.23	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.11430	15.11430	15.23700	15.23700		20.33	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.45440	15.45440	15.57310	15.57310		20.91	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.79460	15.79460	15.90910	15.90910		21.34	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	588.96850	0.58897	570.19320	0.57019	588.968	18.81	0.23	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.05490	14.05490	14.16870	14.16870		20.24	0.00	0.00	0	384.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.28480	14.28480	14.40260	14.40260		19.71	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.55660	14.55660	14.67900	14.67900		19.77	0.00	0.00	0	51.00
£ / R	On 27/10/2016	Any day expiry			16.97320	16.97320	17.11030	17.11030		18.61	0.00	696,036.50	41	85.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.16870	17.16870	17.31190	17.31190		20.80	0.00	10,146,701.70	591	53,303.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	358.27170	0.35827	320.34150	0.32034	358.272	20.31	0.37	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	537.30770	0.53731	485.52800	0.48553	537.308	20.77	0.47	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	634.89120	0.63489	574.69070	0.57469	634.891	21.05	0.52	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.40	Call	464.87020	0.46487	0.00000	0.00000	464.870	21.23	0.45	3,900,323.75	500	500.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	966.36280	0.96636	887.09280	0.88709	966.363	21.91	0.65	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	1,114.78360	1.11478	1,028.55800	1.02856	1,114.784	22.26	0.69	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	77.42960	0.07743	103.35560	0.10336	77.430	23.87	0.10	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,263.17550	4.26318	4,123.16000	4.12316	4,263.175	29.09	0.97	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	3.69480	0.00369	5.06860	0.00507	3.695	34.39	0.01	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.48310	17.48310	17.62990	17.62990		19.72	0.00	0.00	0	5,767.00
£ / R	On 25/04/2017	Any day expiry			17.64450	17.64450	17.79430	17.79430		19.58	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.84960	17.84960	18.00360	18.00360			0.00	0.00	0	19,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.60730	18.60730	18.76070	18.76070		18.27	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13500	0.13500	0.13670	0.13670		23.45	0.00	0.00	0	13,577.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13771	0.13771	0.13947	0.13947		22.55	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14097	0.14097	0.14278	0.14278		22.23	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 18/09/2017	Foreign Exchange Future			0.14405		0.14405		0.14590	0.14590		23.34	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.14000		15.14000		15.24650	15.24650		19.21	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.25330		15.25330		15.36350	15.36350		17.96	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.32950		15.32950		15.44180	15.44180		18.43	0.00	12,631,508.00	824	52,496.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	133.78720		0.13379		157.43020	0.15743	133.787	21.07	0.20	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,659.46920		1.65947		1,563.38920	1.56339	1,659.469	21.98	0.86	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.45640		0.00046		0.65780	0.00066	0.456	28.89	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.64260		15.64260		15.75910	15.75910		18.19	0.00	4,927,419.00	315	8,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.01290		16.01290		16.13400	16.13400		18.56	0.00	0.00	0	77,642.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.36360		16.36360		16.48660	16.48660		18.90	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.75500		16.75500		16.87480	16.87480		19.50	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.32120		98.32120		98.50786	98.50786			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.41624		95.41624		95.61558	95.61558			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.19787		94.19787		94.40928	94.40928			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.29144		96.29144		96.50917	96.50917			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.94895		99.94895		100.16865	100.16865			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06866		100.06866		100.06865	100.06865			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01599		100.01599		100.01681	100.01681			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.65086		99.65086		99.65308	99.65308			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.71107		99.71107		99.71467	99.71467			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.00533		100.00533		100.00859	100.00859			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.03404		100.03404		100.03660	100.03660			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.33891		99.33891		99.34685	99.34685			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.02120		99.02120		99.03561	99.03561			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.10296		99.10296		99.11771	99.11771			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.63000		99.63000		99.64000	99.64000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.18114		98.18114		98.27169	98.27169			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.53983		97.53983		97.63892	97.63892			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.86375		96.86375		96.97203	96.97203			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.15727		97.15727		97.27363	97.27363			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.41234		99.41234		99.53596	99.53596			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			504.00900		504.00900		503.60100	503.60100			0.00	70,561,260.00	14	9.00
AL37	On 02/02/2017	Index Future			513.60900		513.60900		513.19800	513.19800			0.00	35,952,630.00	7	7.00
AL37	On 04/05/2017	Index Future			523.73300		523.73300		523.33300	523.33300			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			534.48600		534.48600		534.09100	534.09100			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			583.64800		583.64800		582.86300	582.86300			0.00	11,672,960.00	2	4.00
AL7T	On 02/02/2017	Index Future			594.76400		594.76400		593.97000	593.97000			0.00	11,895,280.00	2	2.00

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 04/05/2017	Index Future	606.48700		606.48700		605.70000	605.70000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	618.94000		618.94000		618.15100	618.15100			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	532.06300		532.06300		531.10500	531.10500			0.00	58,526,930.00	11	527.00
ALBI	On 02/02/2017	Index Future	542.19700		542.19700		541.22700	541.22700			0.00	59,641,670.00	11	96.00
ALBI	On 04/05/2017	Index Future	552.88400		552.88400		551.91500	551.91500			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	564.23700		564.23700		563.26000	563.26000			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.66890		10.66890		10.76110	10.76110		14.96	0.00	18,307,832.40	1,716	11,869.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.82250		10.82250		10.91820	10.91820		14.68	0.00	0.00	0	3,450.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.00510		11.00510		11.10320	11.10320		14.95	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.17480		11.17480		11.27370	11.27370		15.27	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.38230		11.38230		11.47980	11.47980		15.88	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.52930		10.52930		10.63210	10.63210		16.21	0.00	0.00	0	5,806.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.71020		10.71020		10.81550	10.81550		15.98	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.92280		10.92280		11.03280	11.03280		16.09	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	486.05510		486.05510		430.36590	430.36590			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.18510		14.18510		14.27250	14.27250		18.89	0.00	0.00	0	2,011.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.49240		14.49240		14.58410	14.58410		18.82	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.85640		14.85640		14.95200	14.95200		19.42	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.06310		2.06310		2.08280	2.08280		17.50	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.08590		2.08590		2.10560	2.10560		17.32	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.11380		2.11380		2.13380	2.13380		17.73	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.05780		2.05780		2.07710	2.07710		17.87	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.06430		2.06430		2.07950	2.07950		16.41	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.10660		2.10660		2.12230	2.12230		16.34	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



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
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	10.30074		78.91375		10.32672	78.74331			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.37974		80.41708		10.40650	80.24393			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.45021		78.20815		10.47743	78.03422			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.51126		79.81540		10.53912	79.63942			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	10.42004		83.28038		10.44596	83.08442			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.49386		84.86687		10.52054	84.66769			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.56374		82.27718		10.59089	82.07698			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.62386		83.96851		10.65164	83.76577			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	529.85900		529.85900		528.98900	528.98900			0.00	1,637,264,310.00	309	220.00
GOVI	On 02/02/2017	GOVI	539.95000		539.95000		539.07000	539.07000			0.00	3,239,700,000.00	600	327.00
GOVI	On 04/05/2017	GOVI	550.59300		550.59300		549.71500	549.71500			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	561.89900		561.89900		561.01600	561.01600			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.81270		1.81270		1.82750	1.82750		19.34	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.84380		1.84380		1.85910	1.85910		19.42	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.87980		1.87980		1.89590	1.89590		19.55	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	129.08135		129.08135		129.06756	129.06756			0.00	105,459,462.95	817	2,542.00
I2025	On 02/02/2017	Bond Future	130.26901		130.26901		130.25578	130.25578			0.00	212,859,562.34	1,634	817.00
I2025	On 04/05/2017	Bond Future	132.84519		132.84519		132.83604	132.83604			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	134.24908		134.24908		134.24230	134.24230			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	107.56589		107.56589		107.55406	107.55406			0.00	0.00	0	5,045.00
I2033	On 02/02/2017	Bond Future	109.62179		109.62179		109.61039	109.61039			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future	110.75044		110.75044		110.74248	110.74248			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	113.03148		113.03148		113.02561	113.02561			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future	135.98705		135.98705		135.97235	135.97235			0.00	245,864,586.40	1,808	17,597.00
I2038	On 02/02/2017	Bond Future	137.14671		137.14671		137.13285	137.13285			0.00	495,922,503.36	3,616	2,587.00
I2038	On 04/05/2017	Bond Future	139.85903		139.85903		139.84928	139.84928			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	141.24093		141.24093		141.23371	141.23371			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 03/11/2016	Bond Future	135.36905		135.36905		135.35435	135.35435			0.00	0.00	0	17,487.00
I2046	On 02/02/2017	Bond Future	137.95620		137.95620		137.94194	137.94194			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future	139.15651		139.15651		139.14654	139.14654			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	142.02281		142.02281		142.01543	142.01543			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	143.91027		143.91027		143.22110	143.22110			0.00	303,362,849.16	2,108	19,763.00
I2050	On 02/02/2017	Bond Future	145.05933		145.05933		144.35759	144.35759			0.00	611,570,135.28	4,216	2,108.00
I2050	On 04/05/2017	Bond Future	147.92769		147.92769		147.21713	147.21713			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	149.31323		149.31323		148.59051	148.59051			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	250.32400		250.32400		250.24100	250.24100			0.00	1,339,233,400.00	535	455.00
IGOV	On 02/02/2017	Index Future	255.10700		255.10700		255.02500	255.02500			0.00	1,364,822,450.00	535	653.00
IGOV	On 04/05/2017	Index Future	260.15100		260.15100		260.07700	260.07700			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	265.50800		265.50800		265.43800	265.43800			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	678.18000		678.18000		678.28000	678.28000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	691.29900		691.29900		691.40300	691.40300			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	704.90900		704.90900		705.01600	705.01600			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	718.75900		718.75900		718.86400	718.86400			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.55000		92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.58000		92.42000		7.58000	92.42000			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	7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13750		0.13750		0.13830	0.13830			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13720		0.13720		0.13850	0.13850			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13750		0.13750		0.13830	0.13830			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	9.99560		9.99560		10.12400	10.12400		15.77	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.13170		10.13170		10.26360	10.26360		15.57	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	10.29200		10.29200		10.42800	10.42800		16.11	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.31760		1.31760		1.32120	1.32120			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
PULA / R	On 13/03/2017	Foreign Exchange Future			1.32910		1.32910		1.33280	1.33280			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.34490		1.34490		1.34890	1.34890			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.22150		1.22150		1.22180	1.22180			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.22390		1.22390		1.22410	1.22410			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22620		1.22620		1.22650	1.22650			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.09070		1.09070		1.08990	1.08990			0.00	32,721.00	30	122.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.09510		1.09510		1.09420	1.09420			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.10000		1.10000		1.09910	1.09910			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.79631		115.25760		8.81691	115.11132		9.12	0.00	2,649,887,481.60	22,991	81,855.00
R186	On 03/11/2016	Bond Future	8.30	Call	11.43000		0.01143		21.17000	0.02117	11.430	8.90	0.02	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,094.11000		2.09411		2,272.52000	2.27252	2,094.110	8.97	0.87	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	608.35000		0.60835		774.38000	0.77438	608.350	9.06	0.46	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	383.85000		0.38385		526.62000	0.52662	383.850	9.09	0.33	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	91.78000		0.09178		163.40000	0.16340	91.780	9.18	0.11	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,858.20000		2.85820		2,754.73000	2.75473	2,858.200	9.23	0.95	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,185.78000		4.18578		4,050.48000	4.05048	4,185.780	9.34	0.99	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.83901		112.15065		8.86034	112.00230		9.25	0.00	4,385,202,565.65	39,101	27,252.00
R186	On 02/02/2017	Bond Future	8.00	Call	357.24000		0.35724		354.04000	0.35404	357.240	8.93	0.14	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	891.56000		0.89156		877.09000	0.87709	891.560	9.05	0.28	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,014.73000		1.01473		997.48000	0.99748	1,014.730	9.07	0.30	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,425.48000		1.42548		1,398.91000	1.39891	1,425.480	9.12	0.39	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	1,479.95000		1.47995		1,452.14000	1.45214	1,479.950	9.13	0.40	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,058.85000		2.05885		2,161.95000	2.16195	2,058.850	9.21	0.47	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,960.05000		1.96005		2,060.84000	2.06084	1,960.050	9.22	0.46	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,599.21000		1.59921		1,690.55000	1.69055	1,599.210	9.26	0.40	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.40	Put	792.33000		0.79233		853.86000	0.85386	792.330	9.47	0.24	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	647.79000		0.64779		702.06000	0.70206	647.790	9.53	0.20	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.87415		114.36213		8.89579	114.21469		9.03	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.89638		111.40560		8.91858	111.25734		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			303.28601		303.28601		303.25364	303.25364			0.00	0.00	0	861.00
R197	On 02/02/2017	Bond Future			302.40698		302.40698		302.37583	302.37583			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future			308.38721		308.38721		308.36573	308.36573			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			307.84010		307.84010		307.82402	307.82402			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	250.14824		250.14824		250.78392	250.78392			0.00	6,253,706.00	25	33,807.00
R202	On 02/02/2017	Bond Future	251.38331		251.38331		252.03286	252.03286			0.00	12,569,165.50	50	1,771.00
R202	On 04/05/2017	Bond Future	256.35434		256.35434		257.02506	257.02506			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	257.97000		257.97000		258.65930	258.65930			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	8.48669		97.91577		8.50734	97.81868		6.84	0.00	1,583,983,411.29	16,177	11,782.00
R2023	On 02/02/2017	Bond Future	8.53103		99.78107		8.55264	99.68278		6.56	0.00	848,139,095.00	8,500	10,526.00
R2023	On 04/05/2017	Bond Future	8.55822		97.81495		8.58024	97.71803		6.55	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.56722		99.82476		8.59003	99.72771		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	7.65192		101.69825		7.67307	101.68103		0.92	0.00	30,509,475.00	300	23,024.00
R203	On 02/02/2017	Bond Future	7.65290		103.63564		7.68206	103.61877		0.65	0.00	62,181,384.00	600	920.00
R203	On 04/05/2017	Bond Future	7.30322		101.50501		7.34254	101.49127		0.41	0.00	0.00	0	0.00
R203	On 03/08/2017	Bond Future	4.95304		103.59082		5.06573	103.57874		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	9.19153		93.13684		9.21716	92.95546			0.00	457,208,747.56	4,909	21,196.00
R2030	On 02/02/2017	Bond Future	9.23724		90.90529		9.26364	90.72109			0.00	909,780,142.32	10,008	13,236.00
R2030	On 04/05/2017	Bond Future	9.27986		92.69804		9.30669	92.51336			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.31355		90.59556		9.34105	90.40878			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	9.29181		92.42639		9.31244	92.26972		12.94	0.00	589,218,236.25	6,375	7,536.00
R2032	On 02/02/2017	Bond Future	9.33987		94.18710		9.36107	94.02810		12.65	0.00	1,179,599,240.40	12,524	7,262.00
R2032	On 04/05/2017	Bond Future	9.38105		91.88444		9.40251	91.72539		12.99	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.41234		93.77276		9.43423	93.61225		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	9.36697		97.39826		9.39263	97.18317			0.00	346,543,009.08	3,558	1,154.00
R2035	On 02/02/2017	Bond Future	9.41644		99.25371		9.44282	99.03518			0.00	724,552,083.00	7,300	5,320.00
R2035	On 04/05/2017	Bond Future	9.45586		96.70630		9.48264	96.48669			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.48623		98.69349		9.51359	98.47121			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	9.42639		93.98284		9.45200	93.76865		14.39	0.00	865,393,990.72	9,208	24,148.00
R2037	On 02/02/2017	Bond Future	9.47162		91.51702		9.49792	91.29935		14.77	0.00	1,730,586,848.20	18,910	28,044.00
R2037	On 04/05/2017	Bond Future	9.51400		93.32185		9.54069	93.10305		14.54	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.54886		90.98176		9.57613	90.76022		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	7.83975		103.35339		7.86039	103.31373		2.23	0.00	1,823,773,919.94	17,646	22,163.00
R204	On 02/02/2017	Bond Future	7.85810		101.28218		7.88133	101.24244		2.04	0.00	1,050,498,770.96	10,372	10,941.00

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 04/05/2017	Bond Future		7.84037	103.27926		7.86514	103.24220		1.76	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.74616	101.35829		7.77420	101.32240		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		9.46634	98.06827		9.49195	97.83818		15.06	0.00	527,215,019.52	5,376	257.00
R2040	On 02/02/2017	Bond Future		9.51130	95.42987		9.53758	95.19612		15.46	0.00	974,148,112.96	10,208	4,958.00
R2040	On 04/05/2017	Bond Future		9.55343	97.31192		9.58010	97.07684		15.22	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.58827	94.80340		9.61551	94.56533		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		9.48114	95.26013		9.50672	95.02744		15.75	0.00	294,163,281.44	3,088	16,025.00
R2044	On 02/02/2017	Bond Future		9.52459	92.69351		9.55083	92.45702		16.20	0.00	587,862,240.42	6,342	3,841.00
R2044	On 04/05/2017	Bond Future		9.56527	94.52157		9.59190	94.28355		15.95	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.59891	92.08091		9.62609	91.83981		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		9.44130	94.72958		9.46690	94.48964		16.34	0.00	71,236,644.16	752	36,107.00
R2048	On 02/02/2017	Bond Future		9.48601	96.53428		9.51228	96.29033		16.05	0.00	35,621,149.32	369	28,659.00
R2048	On 04/05/2017	Bond Future		9.52177	93.99657		9.54840	93.75110		16.56	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.54954	95.92815		9.57670	95.67934		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		8.05521	100.04574		8.07581	99.98964		3.46	0.00	3,003,673,252.02	30,023	35,059.00
R207	On 02/02/2017	Bond Future		8.08462	98.30921		8.10692	98.25270		3.27	0.00	2,096,443,903.25	21,325	33,642.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,164.33000	2.16433	2,119.79000	2.11979	2,164.330	3.39	0.88	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.10156	100.24779		8.12474	100.19351		2.96	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		8.08000	98.66293		8.10491	98.60947		2.78	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,082.42000	1.08242	1,058.64000	1.05864	1,082.420	2.77	0.54	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		8.24122	95.30760		8.26187	95.23526		4.93	0.00	1,246,432,792.80	13,078	24,272.00
R208	On 02/02/2017	Bond Future		8.27959	97.12325		8.30149	97.05019		4.60	0.00	914,609,645.25	9,417	26,127.00
R208	On 04/05/2017	Bond Future		8.30151	95.63470		8.32401	95.56343		4.45	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future		8.29772	97.59984		8.32135	97.52895		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
R208/R207	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
R209	On 03/11/2016	Bond Future			9.31594		73.37633		9.34151	73.19731		14.91	0.00	803,030,555.52	10,944	29,869.00
R209	On 03/11/2016	Bond Future	8.81	Call	14.22000		0.01422		24.75000	0.02475	14.220	14.58	0.02	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	27.01000		0.02701		42.36000	0.04236	27.010	14.61	0.04	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,100.96000		2.10096		2,311.00000	2.31100	2,100.960	14.69	0.86	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,038.27000		2.03827		2,249.03000	2.24903	2,038.270	14.69	0.85	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	636.77000		0.63677		822.77000	0.82277	636.770	14.83	0.46	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,136.66000		1.13666		1,118.01000	1.11801	1,136.660	14.87	0.66	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	345.25000		0.34525		494.59000	0.49459	345.250	14.89	0.30	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.35775		74.77417		9.38397	74.59218		14.65	0.00	1,327,316,291.67	17,751	10,642.00
R209	On 04/05/2017	Bond Future			9.39341		73.09708		9.41998	72.91409		15.12	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.42038		74.59933		9.44748	74.41390		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			187.38775		187.38775		187.36740	187.36740			0.00	0.00	0	2,071.00
R210	On 02/02/2017	Bond Future			190.96918		190.96918		190.94967	190.94967			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			192.42945		192.42945		192.41592	192.41592			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			196.39325		196.39325		196.38308	196.38308			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			141.38436		141.38436		141.45099	141.45099			0.00	6,927,833.64	49	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			148.55619		148.55619		148.54046	148.54046			0.00	0.00	0	3,049.00
R212	On 02/02/2017	Bond Future			149.44606		149.44606		149.43095	149.43095			0.00	0.00	0	0.00
R212	On 04/05/2017	Bond Future			152.40151		152.40151		152.39117	152.39117			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			153.51066		153.51066		153.50303	153.50303			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			9.20670		83.95831		9.22732	83.81648		12.64	0.00	621,291,494.00	7,400	35,766.00
R213	On 02/02/2017	Bond Future			9.25392		85.55767		9.27511	85.41374		12.39	0.00	1,061,000,665.67	12,401	6,382.00
R213	On 04/05/2017	Bond Future			9.29073		83.69179		9.31216	83.54782		12.74	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.31788		85.41149		9.33974	85.26616		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
R214	On 03/11/2016	Bond Future			9.39111		73.74299		9.41669	73.55542		15.74	0.00	390,469,132.05	5,295	24,310.00

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 02/02/2017	Bond Future	9.43435		75.14783		9.46057	74.95719		15.47	0.00	609,824,640.45	8,115	12,853.00
R214	On 04/05/2017	Bond Future	9.46870		73.33045		9.49527	73.13855		15.96	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.49505		74.83730		9.52213	74.64282		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	24,020.30000	24,020.30000		24,229.34000	24,229.34000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.08660	10.08660		10.15590	10.15590			16.46	0.00	0.00	0	165.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.25470	10.25470		10.32530	10.32530			16.12	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.51630	4.51630		4.54320	4.54320			15.72	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.51160	4.51160		4.54290	4.54290			15.52	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.38340	1.38340		1.40010	1.40010				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.34550	1.34550		1.36350	1.36350				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29270	1.29270		1.32470	1.32470				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>43,839,692,941.45</b>	<b>381,888</b>	<b>4,232,041.00</b>
<b>Grand Total:</b>												<b>43,839,692,941.45</b>	<b>381,888</b>	<b>4,232,041.00</b>