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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/10/2016

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 26/10/2016	Any day expiry		13.85110	13.85110	13.90780	13.90780		22.68	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	45.54	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	3.37500	0.00338	11.57380	0.01157	3.375	28.24	0.04	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.00000	0.00000	0.00680	0.00001	0.000	44.05	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.00000	0.00000	0.00530	0.00001	0.000	44.05	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry		13.85110	13.85110	13.90790	13.90790		20.81	0.00	0.00	0	2,627.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	3.31940	0.00332	7.95390	0.00795	3.319	31.27	0.03	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	411.01490	0.41101	370.17190	0.37017	411.015	28.43	0.91	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	0.42970	0.00043	3.34350	0.00334	0.430	38.48	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,209.16380	1.20916	1,154.73210	1.15473	1,209.164	39.54	1.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	0.03810	0.00004	0.15770	0.00016	0.038	59.03	0.00	0	9,960.00
\$ / R	On 28/10/2016	Any day expiry		13.85110	13.85110	13.91080	13.91080		20.16	0.00	0.00	0	3,640.00
\$ / R	On 01/11/2016	Any day expiry		13.86250	13.86250	13.92220	13.92220		18.00	0.00	0.00	0	0.00
\$ / R	On 01/11/2016	Any day expiry	13.63	Put	55.34570	0.05535	50.79690	0.05080	55.346	18.75	0.25	0	15,400.00
\$ / R	On 01/11/2016	Any day expiry	13.75	Call	203.29840	0.20330	253.75980	0.25376	203.298	18.34	0.63	0	15,400.00
\$ / R	On 02/11/2016	Any day expiry		13.86530	13.86530	13.92510	13.92510		17.63	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 02/11/2016	Any day expiry	13.90	Put	164.64180	0.16464	146.47370	0.14647	164.642	17.88	0.53	0.00	0	700.00
\$ / R	On 07/11/2016	Any day expiry			13.87910	13.87910	13.93890	13.93890		19.15	0.00	0.00	0	288.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,083.07020	1.08307	1,031.91010	1.03191	1,083.070	23.42	0.95	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	0.59690	0.00060	1.36120	0.00136	0.597	30.77	0.00	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.88740	13.88740	13.94730	13.94730		19.31	0.00	0.00	0	700.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	389.71650	0.38972	447.48480	0.44748	389.717	18.85	0.71	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	295.68560	0.29569	349.80860	0.34981	295.686	19.08	0.61	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	267.93430	0.26793	320.53250	0.32053	267.934	19.16	0.57	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	177.71650	0.17772	221.27460	0.22127	177.717	19.72	0.43	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	144.03630	0.14404	183.06680	0.18307	144.036	20.13	0.37	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	129.39600	0.12940	166.16140	0.16616	129.396	20.33	0.34	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	104.05050	0.10405	136.37470	0.13637	104.050	20.73	0.28	0.00	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	74.48230	0.07448	100.58700	0.10059	74.482	21.34	0.22	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	28.07720	0.02808	41.08390	0.04108	28.077	22.61	0.09	0.00	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry			13.90110	13.90110	13.96120	13.96120		19.31	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			13.90380	13.90380	13.96390	13.96390		19.45	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry			13.90650	13.90650	13.96670	13.96670		19.56	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	51.11580	0.05112	50.49850	0.05050	51.116	18.63	0.15	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,705.90130	1.70590	1,650.54840	1.65055	1,705.901	25.08	0.96	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	1.53540	0.00154	2.10740	0.00211	1.535	31.08	0.00	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.93670	13.93670	13.99730	13.99730		19.51	0.00	0.00	0	1,123.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	2.45000	0.00245	2.52660	0.00253	2.450	22.76	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	142.23320	0.14223	134.42480	0.13442	142.233	18.76	0.28	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.31980	0.00032	0.12380	0.00012	0.320	33.91	0.00	0.00	0	400.00
\$ / R	On 06/12/2016	Any day expiry			13.95850	13.95850	14.04230	14.04230		20.00	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	13.60	Put	211.05150	0.21105	0.00000	0.00000	211.052	19.44	0.33	32,826,659.25	7,000	7,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	239.54020	0.23954	0.00000	0.00000	239.540	21.18	0.36	71,461,264.70	14,000	7,000.00
\$ / R	On 12/12/2016	Any day expiry			13.97480	13.97480	14.03570	14.03570		19.73	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	944.93300	0.94493	903.63150	0.90363	944.933	21.98	0.74	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			13.97750	13.97750	14.03840	14.03840		19.85	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.98030	13.98030	14.04120	14.04120		19.83	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			13.98300	13.98300	14.04390	14.04390		20.40	0.00	0.00	0	82.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.99390	13.99390	14.05490	14.05490		20.14	0.00	857,350,277.40	61,266	424,549.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	9.26330	0.00926	9.32290	0.00932	9.263	21.95	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	31.16060	0.03116	31.21170	0.03121	31.161	18.70	0.07	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	46.07530	0.04608	43.70000	0.04370	46.075	18.73	0.09	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	81.09110	0.08109	76.58520	0.07659	81.091	18.85	0.15	0.00	0	151,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	125.96680	0.12597	118.76400	0.11876	125.967	18.95	0.21	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	811.63010	0.81163	862.80980	0.86281	811.630	19.05	0.75	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	157.73010	0.15773	147.90980	0.14791	157.730	19.05	0.25	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	160.73950	0.16074	150.54970	0.15055	160.740	19.07	0.25	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	176.35900	0.17636	0.00000	0.00000	176.359	19.15	0.27	19,194,205.43	5,142	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	210.47840	0.21048	197.35040	0.19735	210.478	19.32	0.30	0.00	0	26,886.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.65	Put	268.97190	0.26897	252.62050	0.25262	268.972	19.56	0.36	29,915,657.10	6,000	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	584.33230	0.58433	627.85770	0.62786	584.332	19.65	0.62	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	290.43230	0.29043	272.95770	0.27296	290.432	19.65	0.38	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	312.87180	0.31287	294.25210	0.29425	312.872	19.73	0.39	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	322.12030	0.32212	303.03850	0.30304	322.120	19.76	0.40	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	433.40120	0.43340	469.87500	0.46987	433.401	20.14	0.51	0.00	0	23,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	439.50120	0.43950	414.97500	0.41498	439.501	20.14	0.49	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	412.62700	0.41263	446.80880	0.44681	412.627	20.27	0.50	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	400.59590	0.40060	434.06890	0.43407	400.596	20.35	0.48	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	396.65560	0.39666	429.89450	0.42989	396.656	20.38	0.48	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	498.85030	0.49885	470.85550	0.47086	498.850	20.41	0.52	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	511.14420	0.51114	482.68340	0.48268	511.144	20.46	0.53	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	362.74570	0.36275	393.89720	0.39390	362.746	20.62	0.45	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	355.58060	0.35558	386.27630	0.38628	355.581	20.67	0.44	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	561.68060	0.56168	531.37630	0.53138	561.681	20.67	0.56	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	338.23970	0.33824	367.80420	0.36780	338.240	20.81	0.43	11,914,352.10	2,000	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	594.33970	0.59434	562.90420	0.56290	594.340	20.81	0.57	0.00	0	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	627.78900	0.62779	595.24420	0.59524	627.789	20.94	0.59	0.00	0	4,135.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	648.22760	0.64823	615.02660	0.61503	648.228	21.02	0.60	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	309.00070	0.30900	336.58350	0.33658	309.001	21.04	0.40	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.39	Put	689.91020	0.68991	655.42110	0.65542	689.910	21.18	0.62	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	290.85850	0.29086	317.15880	0.31716	290.858	21.20	0.38	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	732.62240	0.73262	696.88200	0.69688	732.622	21.34	0.64	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	262.87260	0.26287	287.11460	0.28711	262.873	21.47	0.35	3,423,867.23	700	1,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	768.97260	0.76897	732.21460	0.73221	768.973	21.47	0.65	273,778,382.40	30,000	42,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	776.32190	0.77632	739.36440	0.73936	776.322	21.50	0.65	9,142,926.00	1,000	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	237.51480	0.23751	259.80530	0.25981	237.515	21.74	0.32	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	866.49080	0.86649	827.21440	0.82721	866.491	21.82	0.69	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	889.57710	0.88958	849.74780	0.84975	889.577	21.90	0.69	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	216.77020	0.21677	237.39610	0.23740	216.770	21.98	0.30	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	920.67960	0.92068	880.12680	0.88013	920.680	22.00	0.70	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	999.79380	0.99979	957.68220	0.95768	999.794	22.26	0.73	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	189.76860	0.18977	208.35640	0.20836	189.769	22.31	0.27	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	182.15360	0.18215	200.15570	0.20016	182.154	22.41	0.26	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	157.86510	0.15787	173.93290	0.17393	157.865	22.77	0.23	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,163.96510	1.16397	1,119.03290	1.11903	1,163.965	22.77	0.77	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	142.57280	0.14257	157.37310	0.15737	142.573	23.03	0.21	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	128.81110	0.12881	142.43670	0.14244	128.811	23.29	0.19	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,334.91110	1.33491	1,287.53670	1.28754	1,334.911	23.29	0.81	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,343.61240	1.34361	1,296.12640	1.29613	1,343.612	23.31	0.81	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	118.80510	0.11881	131.55330	0.13155	118.805	23.49	0.18	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	105.30910	0.10531	116.84140	0.11684	105.309	23.80	0.16	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,511.40910	1.51141	1,461.94140	1.46194	1,511.409	23.80	0.84	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	96.78420	0.09678	107.84850	0.10785	96.784	23.97	0.15	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,600.86510	1.60087	1,550.75180	1.55075	1,600.865	24.01	0.85	0.00	0	69,895.00

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	15.57	Put	1,664.13300	1.66413	1,613.41700	1.61342	1,664.133	24.16	0.86	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,764.53400	1.76453	1,712.93580	1.71294	1,764.534	24.40	0.88	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,875.29150	1.87529	1,822.81580	1.82282	1,875.291	24.65	0.89	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	65.68230	0.06568	73.86570	0.07387	65.682	24.76	0.11	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	56.23610	0.05624	63.47630	0.06348	56.236	25.08	0.09	1,287,388.60	1,000	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,062.33610	2.06234	2,008.57630	2.00858	2,062.336	25.08	0.91	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	50.22730	0.05023	56.84670	0.05685	50.227	25.31	0.08	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	40.98910	0.04099	46.61770	0.04662	40.989	25.74	0.07	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,511.01610	2.51102	2,454.96480	2.45496	2,511.016	26.08	0.94	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,568.99690	2.56900	2,512.71400	2.51271	2,568.997	26.21	0.94	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	32.25210	0.03225	36.89490	0.03689	32.252	26.25	0.06	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,724.20880	2.72421	2,667.36290	2.66736	2,724.209	26.55	0.95	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	26.00660	0.02601	29.90640	0.02991	26.007	26.72	0.05	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	22.08710	0.02209	25.67540	0.02568	22.087	26.88	0.04	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	20.77480	0.02077	24.06440	0.02406	20.775	26.92	0.04	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	19.78000	0.01978	22.84440	0.02284	19.780	26.96	0.04	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	12.22220	0.01222	13.63060	0.01363	12.222	27.29	0.02	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	10.66250	0.01066	11.75030	0.01175	10.663	27.39	0.02	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	8.73840	0.00874	9.44910	0.00945	8.738	27.53	0.02	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	8.41800	0.00842	9.06820	0.00907	8.418	27.55	0.02	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	5.71940	0.00572	5.90200	0.00590	5.719	27.82	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	5.30690	0.00531	5.42620	0.00543	5.307	27.87	0.01	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	5.04860	0.00505	5.12960	0.00513	5.049	27.91	0.01	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	4.92420	0.00492	4.98730	0.00499	4.924	27.92	0.01	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	1.53000	0.00153	1.51560	0.00152	1.530	27.99	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	1.32500	0.00133	1.30980	0.00131	1.325	27.99	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	1.28320	0.00128	1.26780	0.00127	1.283	27.99	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	1.00710	0.00101	0.99150	0.00099	1.007	27.99	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.85560	0.00086	0.84030	0.00084	0.856	27.99	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	0.40510	0.00041	0.39330	0.00039	0.405	27.99	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.37230	0.00037	0.36100	0.00036	0.372	27.99	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.33630	0.00034	0.32560	0.00033	0.336	27.99	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.26490	0.00026	0.25540	0.00026	0.265	27.99	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.21180	0.00021	0.20350	0.00020	0.212	27.99	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.18440	0.00018	0.17680	0.00018	0.184	27.99	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.14450	0.00014	0.13800	0.00014	0.144	27.99	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.13010	0.00013	0.12400	0.00012	0.130	27.99	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.04980	0.00005	0.04670	0.00005	0.050	27.99	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.02680	0.00003	0.02490	0.00002	0.027	27.99	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.02400	0.00002	0.02220	0.00002	0.024	27.99	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.99930	13.99930	14.06040	14.06040		20.12	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.02110	14.02110	14.08230	14.08230		19.84	0.00	0.00	0	790.00
\$ / R	On 13/01/2017	Any day expiry			14.06160	14.06160	14.12280	14.12280		19.67	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	456.34630	0.45635	433.73420	0.43373	456.346	19.51	0.45	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	91.42290	0.09142	100.43330	0.10043	91.423	24.35	0.12	0.00	0	2,000.00
\$ / R	On 18/01/2017	Any day expiry			14.07510	14.07510	14.13630	14.13630		19.65	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	450.91030	0.45091	482.35620	0.48236	450.910	20.06	0.46	0.00	0	5,000.00
\$ / R	On 23/01/2017	Any day expiry			14.08860	14.08860	14.06700	14.06700		19.55	0.00	984,690.00	70	70.00
\$ / R	On 25/01/2017	Any day expiry			14.09400	14.09400	14.15520	14.15520		19.57	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	555.19840	0.55520	530.38730	0.53039	555.198	19.57	0.48	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	140.92240	0.14092	153.33010	0.15333	140.922	23.42	0.17	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.22210	14.22210	14.28480	14.28480		19.57	0.00	1,720,874.10	121	105,003.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	57.13670	0.05714	52.86440	0.05286	57.137	18.10	0.08	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	181.73450	0.18173	173.61870	0.17362	181.735	18.13	0.20	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	617.13440	0.61713	591.26920	0.59127	617.134	19.41	0.45	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	732.86470	0.73286	703.19520	0.70320	732.865	19.76	0.49	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	794.59840	0.79460	763.41280	0.76341	794.598	19.94	0.52	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	958.33160	0.95833	923.51180	0.92351	958.332	20.40	0.57	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,384.52840	1.38453	1,341.81350	1.34181	1,384.528	21.51	0.67	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,487.47500	1.48748	1,443.35130	1.44335	1,487.475	21.77	0.69	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	326.54430	0.32654	343.90000	0.34390	326.544	22.01	0.29	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,765.45870	1.76546	1,719.20430	1.71920	1,765.459	22.41	0.74	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,798.69810	1.79870	1,752.53570	1.75254	1,798.698	22.48	0.75	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	270.98000	0.27098	287.09680	0.28710	270.980	22.57	0.25	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	211.91030	0.21191	224.70810	0.22471	211.910	23.24	0.20	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,684.84760	2.68485	2,631.67280	2.63167	2,684.848	24.09	0.85	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	120.60720	0.12061	125.91240	0.12591	120.607	25.25	0.12	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	84.30840	0.08431	87.52420	0.08752	84.308	28.20	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	84.07890	0.08408	87.28200	0.08728	84.079	28.22	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	57.36100	0.05736	63.73550	0.06374	57.361	28.25	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	43.84780	0.04385	49.01440	0.04901	43.848	28.25	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	9.60400	0.00960	11.10520	0.01111	9.604	28.25	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.30390	14.30390	14.36760	14.36760		19.65	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	568.05410	0.56805	544.46950	0.54447	568.054	19.09	0.40	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	189.69900	0.18970	198.87990	0.19888	189.699	24.11	0.16	0.00	0	1,000.00
\$ / R	On 21/04/2017	Any day expiry			14.32850	14.32850	14.31250	14.31250		19.69	0.00	1,001,875.00	70	70.00
\$ / R	On 25/04/2017	Any day expiry			14.33940	14.33940	14.40340	14.40340		19.66	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	656.94240	0.65694	630.95670	0.63096	656.942	19.26	0.42	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	251.97220	0.25197	262.95610	0.26296	251.972	23.44	0.20	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.49130	14.49130	14.55660	14.55660		19.79	0.00	2,463,521.00	170	151,223.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	562.29530	0.56230	539.45490	0.53945	562.295	18.75	0.35	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	581.45930	0.58146	558.02500	0.55803	581.459	18.81	0.36	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	703.38290	0.70338	676.37360	0.67637	703.383	19.18	0.40	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	741.12360	0.74112	713.07640	0.71308	741.124	19.29	0.41	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	768.67050	0.76867	739.88630	0.73989	768.671	19.37	0.42	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,173.37590	1.17338	1,135.81780	1.13582	1,173.376	20.37	0.53	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,607.69870	1.60770	1,563.19560	1.56320	1,607.699	21.30	0.62	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	534.60290	0.53460	552.82150	0.55282	534.603	21.75	0.35	0.00	0	2,280.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,823.30290	1.82330	1,776.22150	1.77622	1,823.303	21.75	0.65	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	517.75010	0.51775	535.27550	0.53528	517.750	21.88	0.34	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	469.44330	0.46944	485.64630	0.48565	469.443	22.22	0.31	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	439.60850	0.43961	454.79060	0.45479	439.608	22.44	0.29	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	364.02560	0.36403	376.56360	0.37656	364.026	23.07	0.25	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	230.20760	0.23021	236.32050	0.23632	230.208	25.51	0.16	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	204.75490	0.20475	209.70030	0.20970	204.755	26.54	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	129.24500	0.12925	134.20890	0.13421	129.245	26.95	0.10	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.55480	14.55480	14.62060	14.62060		19.70	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	630.02200	0.63002	604.76670	0.60477	630.022	18.78	0.36	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	276.79600	0.27680	283.73460	0.28373	276.796	24.83	0.18	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.57970	14.57970	14.56050	14.56050		19.76	0.00	1,019,235.00	70	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.60210	14.60210	14.81020	14.81020		19.70	0.00	0.00	0	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	255.31040	0.25531	217.30930	0.21731	255.310	17.28	0.18	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	336.87390	0.33687	288.47300	0.28847	336.874	17.78	0.22	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	622.53130	0.62253	556.51340	0.55651	622.531	18.51	0.33	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	626.90640	0.62691	560.60760	0.56061	626.906	18.52	0.34	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	861.42620	0.86143	773.21110	0.77321	861.426	19.13	0.41	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	918.03180	0.91803	826.41140	0.82641	918.032	19.28	0.42	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	586.01870	0.58602	649.76270	0.64976	586.019	22.08	0.33	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	515.92160	0.51592	571.62640	0.57163	515.922	22.60	0.29	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	480.48920	0.48049	532.01800	0.53202	480.489	22.90	0.27	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	373.26580	0.37327	404.98930	0.40499	373.266	24.43	0.22	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.60590	14.60590	14.81350	14.81350		19.67	0.00	4,947,709.00	334	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.83550	14.83550	15.11430	15.11430		20.18	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.23660	15.23660	15.45440	15.45440		20.81	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.63770	15.63770	15.79460	15.79460		21.30	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	629.31890	0.62932	588.96850	0.58897	629.319	18.87	0.25	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.99390	13.99390	14.05490	14.05490		20.14	0.00	69,969.50	5	379.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.22210	14.22210	14.28480	14.28480		19.57	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.49130	14.49130	14.55660	14.55660		19.79	0.00	0.00	0	51.00
£ / R	On 27/10/2016	Any day expiry			16.77790	16.77790	16.97320	16.97320		17.65	0.00	33,787.80	2	85.00
£ / R	On 19/12/2016	Foreign Exchange Future			16.96710	16.96710	17.16870	17.16870		20.26	0.00	63,592,690.80	3,748	51,730.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	425.70830	0.42571	358.27170	0.35827	425.708	20.02	0.42	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	628.79030	0.62879	537.30770	0.53731	628.790	20.59	0.53	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	736.61300	0.73661	634.89120	0.63489	736.613	20.90	0.58	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.40	Call	370.69230	0.37069	464.87020	0.46487	370.692	21.08	0.39	0.00	0	500.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	1,094.81530	1.09482	966.36280	0.96636	1,094.815	21.80	0.70	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	1,252.19040	1.25219	1,114.78360	1.11478	1,252.190	22.15	0.74	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	54.65670	0.05466	77.42960	0.07743	54.657	23.71	0.08	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,462.71400	4.46271	4,263.17550	4.26318	4,462.714	30.21	0.97	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	2.12000	0.00212	3.69480	0.00369	2.120	33.81	0.00	0.00	0	4,885.00

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			17.27840		17.27840		17.48310	17.48310		19.32	0.00	35,247,936.00	2,040	7,774.00
£ / R	On 25/04/2017	Any day expiry			17.43750		17.43750		17.64450	17.64450		19.21	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.64070		17.64070		17.84960	17.84960			0.00	0.00	0	19,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.13270		18.13270		18.60730	18.60730		18.02	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13396		0.13396		0.13500	0.13500		23.22	0.00	0.00	0	13,577.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13666		0.13666		0.13771	0.13771		22.02	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13989		0.13989		0.14097	0.14097		21.73	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14158		0.14158		0.14405	0.14405		23.06	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.03870		15.03870		15.14000	15.14000		19.25	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.15060		15.15060		15.25330	15.25330		17.93	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.22620		15.22620		15.32950	15.32950		18.46	0.00	5,192,134.20	341	52,470.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	116.48600		0.11649		133.78720	0.13379	116.486	21.39	0.18	1,219,822.65	450	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,750.03130		1.75003		1,659.46920	1.65947	1,750.031	22.23	0.88	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.39400		0.00039		0.45640	0.00046	0.394	29.32	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.53700		15.53700		15.64260	15.64260		18.31	0.00	12,802,488.00	824	8,424.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.90310		15.90310		16.01290	16.01290		18.62	0.00	0.00	0	77,642.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.09480		16.09480		16.36360	16.36360		18.76	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.40680		16.40680		16.75500	16.75500		19.22	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.18528		98.18528		98.32120	98.32120			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.28539		95.28539		95.41624	95.41624			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.07781		94.07781		94.19787	94.19787			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.18223		96.18223		96.29144	96.29144			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.84787		99.84787		99.94895	99.94895			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06866		100.06866		100.06866	100.06866			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01497		100.01497		100.01599	100.01599			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.64947		99.64947		99.65086	99.65086			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.70512		99.70512		99.71107	99.71107			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.00233		100.00233		100.00533	100.00533			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.02972		100.02972		100.03404	100.03404			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.32858		99.32858		99.33891	99.33891			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.00966		99.00966		99.02120	99.02120			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.08344		99.08344		99.10296	99.10296			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.60000		99.60000		99.63000	99.63000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.12178		98.12178		98.18114	98.18114			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.47750		97.47750		97.53983	97.53983			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.79993		96.79993		96.86375	96.86375			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.08915		97.08915		97.15727	97.15727			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.34016		99.34016		99.41234	99.41234			0.00	0.00	0	50.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 03/11/2016	Index Future	504.20900		504.20900		504.00900	504.00900			0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future	513.80700		513.80700		513.60900	513.60900			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	523.93100		523.93100		523.73300	523.73300			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	534.68500		534.68500		534.48600	534.48600			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	584.36000		584.36000		583.64800	583.64800			0.00	11,687,200.00	2	2.00
AL7T	On 02/02/2017	Index Future	595.48400		595.48400		594.76400	594.76400			0.00	23,819,360.00	4	2.00
AL7T	On 04/05/2017	Index Future	607.21700		607.21700		606.48700	606.48700			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	619.68100		619.68100		618.94000	618.94000			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	532.83300		532.83300		532.06300	532.06300			0.00	1,475,947,410.00	277	250.00
ALBI	On 02/02/2017	Index Future	542.97600		542.97600		542.19700	542.19700			0.00	1,504,043,520.00	277	373.00
ALBI	On 04/05/2017	Index Future	553.67500		553.67500		552.88400	552.88400			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	565.04000		565.04000		564.23700	564.23700			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.66330		10.66330		10.66890	10.66890		14.72	0.00	0.00	0	11,869.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.81670		10.81670		10.82250	10.82250		14.60	0.00	335,317.70	31	3,439.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.99760		10.99760		11.00510	11.00510		14.94	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.06010		11.06010		11.17480	11.17480		15.19	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.21480		11.21480		11.38230	11.38230		15.71	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.48780		10.48780		10.52930	10.52930		15.97	0.00	0.00	0	5,806.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.66710		10.66710		10.71020	10.71020		15.87	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.87790		10.87790		10.92280	10.92280		16.13	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	517.87140		517.87140		486.05510	486.05510			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.08220		14.08220		14.18510	14.18510		18.60	0.00	0.00	0	2,011.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.38710		14.38710		14.49240	14.49240		18.62	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.74760		14.74760		14.85640	14.85640		19.20	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.05400		2.05400		2.06310	2.06310		17.44	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.07690		2.07690		2.08590	2.08590		17.36	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.10440		2.10440		2.11380	2.11380		17.76	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.04870		2.04870		2.05780	2.05780		17.68	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.05150		2.05150		2.06430	2.06430		16.32	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.09330		2.09330		2.10660	2.10660		16.36	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

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
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.28480	79.01861		10.30074	78.91375				0.00	536,457,343.29	6,789	2,000.00
ES33	On 02/02/2017	Bond Future	10.36337	80.52328		10.37974	80.41708				0.00	1,093,345,095.84	13,578	6,789.00
ES33	On 04/05/2017	Bond Future	10.43339	78.31591		10.45021	78.20815				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.49400	79.92473		10.51126	79.81540				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	10.39914	83.43896		10.42004	83.28038				0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.47238	85.02783		10.49386	84.86687				0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.54165	82.44068		10.56374	82.27718				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.60117	84.13474		10.62386	83.96851				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	530.56300	530.56300		529.85900	529.85900				0.00	31,833,780.00	6	217.00
GOVI	On 02/02/2017	GOVI	540.66300	540.66300		539.95000	539.95000				0.00	0.00	0	327.00
GOVI	On 04/05/2017	GOVI	551.31600	551.31600		550.59300	550.59300				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	562.63200	562.63200		561.89900	561.89900				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.80480	1.80480		1.81270	1.81270			19.26	0.00	18,517,248.00	10,260	14,390.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.83550	1.83550		1.84380	1.84380			19.47	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.87100	1.87100		1.87980	1.87980			19.13	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	129.09542	129.09542		129.08135	129.08135				0.00	64,547,710.00	500	2,542.00
I2025	On 02/02/2017	Bond Future	130.28232	130.28232		130.26901	130.26901				0.00	130,282,320.00	1,000	1,317.00
I2025	On 04/05/2017	Bond Future	132.85775	132.85775		132.84519	132.84519				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	134.26087	134.26087		134.24908	134.24908				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	107.57803	107.57803		107.56589	107.56589				0.00	0.00	0	5,045.00
I2033	On 02/02/2017	Bond Future	109.63320	109.63320		109.62179	109.62179				0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future	110.76127	110.76127		110.75044	110.75044				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
I2033	On 03/08/2017	Bond Future		113.04171	113.04171		113.03148	113.03148			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		135.77202	135.77202		135.98705	135.98705			0.00	2,084,779,367.10	15,355	13,411.00
I2038	On 02/02/2017	Bond Future		136.92648	136.92648		137.14671	137.14671			0.00	4,205,012,200.80	30,710	17,942.00
I2038	On 04/05/2017	Bond Future		139.63339	139.63339		139.85903	139.85903			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		141.00956	141.00956		141.24093	141.24093			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		135.38404	135.38404		135.36905	135.36905			0.00	0.00	0	17,487.00
I2046	On 02/02/2017	Bond Future		137.97046	137.97046		137.95620	137.95620			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		139.17000	139.17000		139.15651	139.15651			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		142.03550	142.03550		142.02281	142.02281			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		143.92646	143.92646		143.91027	143.91027			0.00	0.00	0	19,763.00
I2050	On 02/02/2017	Bond Future		145.07468	145.07468		145.05933	145.05933			0.00	0.00	0	2,108.00
I2050	On 04/05/2017	Bond Future		147.94249	147.94249		147.92769	147.92769			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		149.32674	149.32674		149.31323	149.31323			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		250.31400	250.31400		250.32400	250.32400			0.00	0.00	0	455.00
IGOV	On 02/02/2017	Index Future		255.09500	255.09500		255.10700	255.10700			0.00	0.00	0	653.00
IGOV	On 04/05/2017	Index Future		260.13700	260.13700		260.15100	260.15100			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		265.49100	265.49100		265.50800	265.50800			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		678.15900	678.15900		678.18000	678.18000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		691.27700	691.27700		691.29900	691.29900			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		704.88700	704.88700		704.90900	704.90900			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		718.73700	718.73700		718.75900	718.75900			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		7.46000	92.54000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.46000	92.54000		7.48000	92.52000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.51000	92.49000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.53000	92.47000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.54000	92.46000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.53000	92.47000		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		7.53000	92.47000		7.58000	92.42000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.13670	0.13670		0.13750	0.13750			0.00	0.00	0	1,382.00

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
KES / R	On 13/03/2017	Foreign Exchange Future			0.13670		0.13670		0.13720	0.13720			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13690		0.13690		0.13750	0.13750			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			9.97570		9.97570		9.99560	9.99560		15.73	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.11130		10.11130		10.13170	10.13170		15.60	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.27130		10.27130		10.29200	10.29200		16.13	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.31400		1.31400		1.31760	1.31760			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.32550		1.32550		1.32910	1.32910			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.34110		1.34110		1.34490	1.34490			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.21250		1.21250		1.22150	1.22150			0.00	121,250.00	100	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.21490		1.21490		1.22390	1.22390			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.21730		1.21730		1.22620	1.22620			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.08810		1.08810		1.09070	1.09070			0.00	163,215.00	150	72.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.09250		1.09250		1.09510	1.09510			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.09740		1.09740		1.10000	1.10000			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.77570		115.40420		8.79631	115.25760		9.12	0.00	3,390,806,204.40	29,382	55,328.00
R186	On 03/11/2016	Bond Future	8.30	Call	10.20000		0.01020		11.43000	0.01143	10.200	8.90	0.02	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	1,947.95000		1.94795	2,094.11000	2.09411	1,947.950	8.97	0.87	0.87	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	508.85000		0.50885	608.35000	0.60835	508.850	9.06	0.42	0.42	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	306.39000		0.30639	383.85000	0.38385	306.390	9.09	0.29	0.29	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	62.66000		0.06266	91.78000	0.09178	62.660	9.18	0.08	0.08	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,990.12000		2.99012	2,858.20000	2.85820	2,990.120	9.23	0.96	0.96	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,329.85000		4.32985	4,185.78000	4.18578	4,329.850	9.34	1.00	1.00	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.81771		112.29906		8.83901	112.15065		9.25	0.00	7,373,331,681.48	65,658	48,328.00
R186	On 02/02/2017	Bond Future	8.00	Call	372.09000		0.37209	357.24000	0.35724	372.090	8.93	0.14	0.14	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	924.38000		0.92438	891.56000	0.89156	924.380	9.05	0.29	0.29	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,051.25000		1.05125	1,014.73000	1.01473	1,051.250	9.07	0.31	0.31	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,473.45000		1.47345	1,425.48000	1.42548	1,473.450	9.12	0.40	0.40	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	1,529.35000		1.52935	1,479.95000	1.47995	1,529.350	9.13	0.41	0.41	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,978.51000		1.97851	2,058.85000	2.05885	1,978.510	9.21	0.46	0.46	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,882.00000		1.88200	1,960.05000	1.96005	1,882.000	9.22	0.45	0.45	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,530.29000		1.53029	1,599.21000	1.59921	1,530.290	9.26	0.39	0.39	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.40	Put	749.53000		0.74953	792.33000	0.79233	749.530	9.47	0.23	0.23	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	610.82000		0.61082	647.79000	0.64779	610.820	9.53	0.19	0.19	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.85210		114.51264		8.87415	114.36213		9.03	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.87355		111.55834		8.89638	111.40560		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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future	303.31891		303.31891		303.28601	303.28601			0.00	0.00	0	861.00
R197	On 02/02/2017	Bond Future	302.43797		302.43797		302.40698	302.40698			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future	308.41660		308.41660		308.38721	308.38721			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future	307.86773		307.86773		307.84010	307.84010			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future	250.17598		250.17598		250.14824	250.14824			0.00	7,786,727,377.50	31,125	25,052.00
R202	On 02/02/2017	Bond Future	251.40945		251.40945		251.38331	251.38331			0.00	15,549,674,482.50	61,850	32,896.00
R202	On 04/05/2017	Bond Future	256.37917		256.37917		256.35434	256.35434			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	257.99349		257.99349		257.97000	257.97000			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	8.47609	97.96565			8.48669	97.91577		6.84	0.00	0.00	0	11,782.00
R2023	On 02/02/2017	Bond Future	8.52003	99.83114			8.53103	99.78107		6.56	0.00	0.00	0	10,526.00
R2023	On 04/05/2017	Bond Future	8.54680	97.86526			8.55822	97.81495		6.55	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.55534	99.87535			8.56722	99.82476		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	7.64107	101.70708			7.65192	101.69825		0.92	0.00	0.00	0	23,024.00
R203	On 02/02/2017	Bond Future	7.63880	103.64380			7.65290	103.63564		0.65	0.00	0.00	0	920.00
R203	On 04/05/2017	Bond Future	7.28160	101.51258			7.30322	101.50501		0.41	0.00	0.00	0	0.00
R203	On 03/08/2017	Bond Future	4.88855	103.59774			4.95304	103.59082		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	9.17092	93.28306			9.19153	93.13684			0.00	0.00	0	21,196.00
R2030	On 02/02/2017	Bond Future	9.21605	91.05352			9.23724	90.90529			0.00	2,549,498.56	28	13,250.00
R2030	On 04/05/2017	Bond Future	9.25805	92.84855			9.27986	92.69804			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.29111	90.74836			9.31355	90.59556			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	9.27118	92.58345			9.29181	92.42639		12.94	0.00	7,036,342.20	76	7,460.00
R2032	On 02/02/2017	Bond Future	9.31868	94.34643			9.33987	94.18710		12.65	0.00	7,170,328.68	76	7,338.00
R2032	On 04/05/2017	Bond Future	9.35928	92.04620			9.38105	91.88444		12.99	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.38998	93.93714			9.41234	93.77276		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	9.35134	97.52964			9.36697	97.39826			0.00	11,996,145.72	123	1,031.00
R2035	On 02/02/2017	Bond Future	9.40042	99.38679			9.41644	99.25371			0.00	40,351,036.74	406	5,726.00
R2035	On 04/05/2017	Bond Future	9.43946	96.84117			9.45586	96.70630			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.46942	98.83046			9.48623	98.69349			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 03/11/2016	Bond Future		9.40580	94.15561		9.42639	93.98284		14.39	0.00	15,253,208.82	162	23,986.00
R2037	On 02/02/2017	Bond Future		9.45051	91.69233		9.47162	91.51702		14.77	0.00	619,198,304.49	6,753	31,607.00
R2037	On 04/05/2017	Bond Future		9.49235	93.49994		9.51400	93.32185		14.54	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.52666	91.16274		9.54886	90.98176		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		7.83432	103.36383		7.83975	103.35339		2.23	0.00	0.00	0	22,163.00
R204	On 02/02/2017	Bond Future		7.85237	101.29198		7.85810	101.28218		2.04	0.00	0.00	0	10,941.00
R204	On 04/05/2017	Bond Future		7.83420	103.28850		7.84037	103.27926		1.76	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.73942	101.36692		7.74616	101.35829		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		9.44576	98.25381		9.46634	98.06827		15.06	0.00	0.00	0	257.00
R2040	On 02/02/2017	Bond Future		9.49020	95.61823		9.51130	95.42987		15.46	0.00	5,354,620.88	56	4,986.00
R2040	On 04/05/2017	Bond Future		9.53180	97.50328		9.55343	97.31192		15.22	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.56610	94.99788		9.58827	94.80340		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		9.45555	95.49391		9.48114	95.26013		15.75	0.00	0.00	0	16,025.00
R2044	On 02/02/2017	Bond Future		9.49836	92.93095		9.52459	92.69351		16.20	0.00	0.00	0	3,841.00
R2044	On 04/05/2017	Bond Future		9.53838	94.76299		9.56527	94.52157		15.95	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.57134	92.32658		9.59891	92.08091		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		9.41570	94.97062		9.44130	94.72958		16.34	0.00	16,714,829.12	176	35,931.00
R2048	On 02/02/2017	Bond Future		9.45977	96.77908		9.48601	96.53428		16.05	0.00	34,066,236.16	352	28,835.00
R2048	On 04/05/2017	Bond Future		9.49489	94.24553		9.52177	93.99657		16.56	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.52202	96.18147		9.54954	95.92815		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		8.04470	100.07439		8.05521	100.04574		3.46	0.00	50,037,195.00	500	34,817.00
R207	On 02/02/2017	Bond Future		8.07343	98.33758		8.08462	98.30921		3.27	0.00	49,168,790.00	500	33,642.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,187.81000	2.18781	2,164.33000	2.16433	2,187.810	3.39	0.89	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.08953	100.27597		8.10156	100.24779		2.96	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		8.06696	98.69094		8.08000	98.66293		2.78	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,096.03000	1.09603	1,082.42000	1.08242	1,096.030	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		8.23065	95.34466		8.24122	95.30760		4.93	0.00	56,634,728.04	594	23,975.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 02/02/2017	Bond Future			8.26851		97.16023		8.27959	97.12325		4.60	0.00	56,547,253.86	582	26,127.00
R208	On 04/05/2017	Bond Future			8.28984		95.67169		8.30151	95.63470		4.45	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.28538		97.63688		8.29772	97.59984		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
R209	On 03/11/2016	Bond Future			9.30041		73.48538		9.31594	73.37633		14.91	0.00	109,860,643.10	1,495	28,374.00
R209	On 03/11/2016	Bond Future	8.81	Call	11.95000		0.01195		14.22000	0.01422	11.950	14.58	0.02	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	23.68000		0.02368		27.01000	0.02701	23.680	14.61	0.04	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	1,986.79000		1.98679		2,100.96000	2.10096	1,986.790	14.69	0.86	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,924.20000		1.92420		2,038.27000	2.03827	1,924.200	14.69	0.85	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	551.74000		0.55174		636.77000	0.63677	551.740	14.83	0.43	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,177.06000		1.17706		1,136.66000	1.13666	1,177.060	14.87	0.69	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	283.05000		0.28305		345.25000	0.34525	283.050	14.89	0.27	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.34187		74.88473		9.35775	74.77417		14.65	0.00	224,354,651.08	2,996	12,140.00
R209	On 04/05/2017	Bond Future			9.37717		73.20927		9.39341	73.09708		15.12	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.40379		74.71320		9.42038	74.59933		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			187.40848		187.40848		187.38775	187.38775			0.00	318,407,007.52	1,699	891.00
R210	On 02/02/2017	Bond Future			190.98888		190.98888		190.96918	190.96918			0.00	423,613,335.84	2,218	1,699.00
R210	On 04/05/2017	Bond Future			192.44811		192.44811		192.42945	192.42945			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			196.41068		196.41068		196.39325	196.39325			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			141.41077		141.41077		141.38436	141.38436			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			148.57215		148.57215		148.55619	148.55619			0.00	166,697,952.30	1,122	3,049.00
R212	On 02/02/2017	Bond Future			149.46109		149.46109		149.44606	149.44606			0.00	317,156,432.98	2,122	1,122.00
R212	On 04/05/2017	Bond Future			152.41576		152.41576		152.40151	152.40151			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			153.52397		153.52397		153.51066	153.51066			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			9.18608		84.10049		9.20670	83.95831		12.64	0.00	16,483,696.04	196	35,766.00

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
R213	On 02/02/2017	Bond Future	9.23274		85.70189		9.25392	85.55767		12.39	0.00	33,595,140.88	392	6,578.00
R213	On 04/05/2017	Bond Future	9.26898		83.83826		9.29073	83.69179		12.74	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.29556		85.56024		9.31788	85.41149		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	9.37054		73.89440		9.39111	73.74299		15.74	0.00	7,758,912.00	105	24,310.00
R214	On 02/02/2017	Bond Future	9.41330		75.30148		9.43435	75.14783		15.47	0.00	0.00	0	12,853.00
R214	On 04/05/2017	Bond Future	9.44717		73.48657		9.46870	73.33045		15.96	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.47303		74.99608		9.49505	74.83730		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	23,871.84000	23,871.84000		24,020.30000	24,020.30000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.05030	10.05030		10.08660	10.08660			16.23	0.00	0.00	0	165.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.21860	10.21860		10.25470	10.25470			16.03	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.49340	4.49340		4.51630	4.51630			15.54	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.48770	4.48770		4.51160	4.51160			15.45	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.37760	1.37760		1.38340	1.38340				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33920	1.33920		1.34550	1.34550				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.30070	1.30070		1.29270	1.29270				0.00	0.00	0	0.00
Total for Derivatives :												49,312,030,086.88	426,136	4,277,582.00
Grand Total:												49,312,030,086.88	426,136	4,277,582.00