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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 26/10/2016

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 26/10/2016	Any day expiry	13.88750	13.88750		13.85110	13.85110		20.70	0.00	0.00	0	0.00	
\$ / R	On 27/10/2016	Any day expiry	13.89020	13.89020		13.85110	13.85110		20.84	0.00	0.00	0	2,627.00	
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	0.15270	0.00015	3.31940	0.00332	0.153	31.80	0.00	0	9,960.00	
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	365.13550	0.36514	411.01490	0.41101	365.136	30.67	0.94	0	2,000.00	
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	0.14120	0.00014	0.42970	0.00043	0.141	47.40	0.00	0	2,000.00	
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,169.88860	1.16989	1,209.16380	1.20916	1,169.889	49.32	1.00	0	9,960.00	
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	0.01930	0.00002	0.03810	0.00004	0.019	78.49	0.00	0	9,960.00	
\$ / R	On 28/10/2016	Any day expiry	13.89020	13.89020		13.85110	13.85110		20.62	0.00	0.00	0	3,640.00	
\$ / R	On 01/11/2016	Any day expiry	13.89860	13.89860		13.86250	13.86250		18.64	0.00	0.00	0	0.00	
\$ / R	On 01/11/2016	Any day expiry	13.63	Put	46.50120	0.04650	55.34570	0.05535	46.501	20.21	0.22	0	15,400.00	
\$ / R	On 01/11/2016	Any day expiry	13.75	Call	224.80230	0.22480	203.29840	0.20330	224.802	19.51	0.67	0	15,400.00	
\$ / R	On 02/11/2016	Any day expiry	13.90140	13.90140		13.86530	13.86530		18.89	0.00	0.00	0	0.00	
\$ / R	On 02/11/2016	Any day expiry	13.72	Call	255.31360	0.25531	0.00000	0.00000	255.314	19.29	0.69	190,214,080.00	20,000	10,000.00
\$ / R	On 02/11/2016	Any day expiry	13.72	Put	73.91360	0.07391	0.00000	0.00000	73.914	19.29	0.31	84,185,920.00	20,000	10,000.00
\$ / R	On 02/11/2016	Any day expiry	13.90	Put	144.39200	0.14439	164.64180	0.16464	144.392	18.89	0.49	0	0	700.00
\$ / R	On 07/11/2016	Any day expiry	13.91540	13.91540		13.87910	13.87910		19.54	0.00	0.00	0	288.00	

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 07/11/2016	Any day expiry	14.95	Put	1,046.91990	1.04692	1,083.07020	1.08307	1,046.920	23.74	0.95	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	0.59260	0.00059	0.59690	0.00060	0.593	31.54	0.00	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.92370	13.92370	13.88740	13.88740		19.11	0.00	0.00	0	700.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	409.16930	0.40917	389.71650	0.38972	409.169	18.74	0.74	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	309.85100	0.30985	295.68560	0.29569	309.851	18.93	0.64	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	280.37620	0.28038	267.93430	0.26793	280.376	18.99	0.60	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	184.08650	0.18409	177.71650	0.17772	184.087	19.50	0.45	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	148.06860	0.14807	144.03630	0.14404	148.069	19.89	0.39	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	132.43680	0.13244	129.39600	0.12940	132.437	20.08	0.35	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	105.44750	0.10545	104.05050	0.10405	105.448	20.47	0.30	0.00	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	74.17040	0.07417	74.48230	0.07448	74.170	21.05	0.22	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	26.92950	0.02693	28.07720	0.02808	26.929	22.39	0.09	0.00	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry			13.93760	13.93760	13.90110	13.90110		19.29	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			13.94040	13.94040	13.90380	13.90380		19.44	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry			13.94310	13.94310	13.90650	13.90650		19.55	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	43.13850	0.04314	51.11580	0.05112	43.139	18.67	0.13	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,668.60510	1.66861	1,705.90130	1.70590	1,668.605	24.89	0.96	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	1.17230	0.00117	1.53540	0.00154	1.172	30.55	0.00	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.97370	13.97370	13.93670	13.93670		19.37	0.00	0.00	0	1,123.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	1.67330	0.00167	2.45000	0.00245	1.673	22.39	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	127.94860	0.12795	142.23320	0.14223	127.949	18.74	0.26	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.06980	0.00007	0.31980	0.00032	0.070	30.66	0.00	0.00	0	400.00
\$ / R	On 06/12/2016	Any day expiry			13.99570	13.99570	13.95850	13.95850		20.00	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	13.60	Put	194.18700	0.19419	211.05150	0.21105	194.187	19.40	0.32	0.00	0	7,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	245.97990	0.24598	239.54020	0.23954	245.980	21.02	0.37	0.00	0	7,000.00
\$ / R	On 12/12/2016	Any day expiry			14.01230	14.01230	13.97480	13.97480		19.73	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	910.77500	0.91078	944.93300	0.94493	910.775	21.81	0.73	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			14.01510	14.01510	13.97750	13.97750		19.73	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.01780	14.01780	13.98030	13.98030		19.70	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			14.02060	14.02060	13.98300	13.98300		20.29	0.00	0.00	0	82.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.03160	14.03160	13.99390	13.99390		20.13	0.00	1,317,328,702.80	93,883	414,721.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	7.92240	0.00792	9.26330	0.00926	7.922	21.91	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	30.21310	0.03021	31.16060	0.03116	30.213	19.10	0.07	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	42.66990	0.04267	46.07530	0.04608	42.670	18.91	0.09	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	74.98290	0.07498	81.09110	0.08109	74.983	18.96	0.14	0.00	0	151,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	116.66380	0.11666	125.96680	0.12597	116.664	19.02	0.20	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	837.18530	0.83719	811.63010	0.81163	837.185	19.05	0.77	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	145.58530	0.14559	157.73010	0.15773	145.585	19.05	0.23	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	148.20780	0.14821	160.73950	0.16074	148.208	19.05	0.24	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	162.96640	0.16297	176.35900	0.17636	162.966	19.12	0.25	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	195.33500	0.19534	210.47840	0.21048	195.335	19.28	0.29	0.00	0	26,886.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	603.32790	0.60333	584.33230	0.58433	603.328	19.59	0.64	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	271.72790	0.27173	290.43230	0.29043	271.728	19.59	0.36	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	293.28230	0.29328	312.87180	0.31287	293.282	19.67	0.38	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	302.17730	0.30218	322.12030	0.32212	302.177	19.70	0.39	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	447.23000	0.44723	433.40120	0.43340	447.230	20.06	0.53	0.00	0	23,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	415.63000	0.41563	439.50120	0.43950	415.630	20.06	0.47	11,151,017.57	1,700	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	424.54820	0.42455	412.62700	0.41263	424.548	20.13	0.51	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	412.06550	0.41207	400.59590	0.40060	412.066	20.21	0.50	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	407.97660	0.40798	396.65560	0.39666	407.977	20.24	0.49	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	472.32390	0.47232	498.85030	0.49885	472.324	20.26	0.51	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	484.32810	0.48433	511.14420	0.51114	484.328	20.32	0.52	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	372.78210	0.37278	362.74570	0.36275	372.782	20.47	0.46	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	365.34250	0.36534	355.58060	0.35558	365.343	20.53	0.46	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	533.74250	0.53374	561.68060	0.56168	533.743	20.53	0.54	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	347.33660	0.34734	338.23970	0.33824	347.337	20.66	0.44	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	565.73660	0.56574	594.33970	0.59434	565.737	20.66	0.56	0.00	0	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	598.54850	0.59855	627.78900	0.62779	598.548	20.79	0.58	0.00	0	4,135.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	618.61680	0.61862	648.22760	0.64823	618.617	20.87	0.59	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	316.97070	0.31697	309.00070	0.30900	316.971	20.89	0.41	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.39	Put	659.59030	0.65959	689.91020	0.68991	659.590	21.02	0.61	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	298.12400	0.29812	290.85850	0.29086	298.124	21.05	0.39	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	701.63300	0.70163	732.62240	0.73262	701.633	21.18	0.63	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	269.05320	0.26905	262.87260	0.26287	269.053	21.31	0.36	0.00	0	1,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	737.45320	0.73745	768.97260	0.76897	737.453	21.31	0.64	0.00	0	42,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	744.70170	0.74470	776.32190	0.77632	744.702	21.34	0.64	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	242.72040	0.24272	237.51480	0.23751	242.720	21.57	0.33	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	833.72030	0.83372	866.49080	0.86649	833.720	21.65	0.68	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	856.54330	0.85654	889.57710	0.88958	856.543	21.73	0.69	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	221.18200	0.22118	216.77020	0.21677	221.182	21.81	0.31	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	887.30790	0.88731	920.67960	0.92068	887.308	21.83	0.70	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	965.73240	0.96573	999.79380	0.99979	965.732	22.09	0.72	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	193.26420	0.19326	189.76860	0.18977	193.264	22.14	0.27	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	185.37530	0.18538	182.15360	0.18215	185.375	22.24	0.27	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	160.22350	0.16022	157.86510	0.15787	160.224	22.59	0.23	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,128.62350	1.12862	1,163.96510	1.16397	1,128.624	22.59	0.77	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	144.40540	0.14441	142.57280	0.14257	144.405	22.85	0.21	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	130.18760	0.13019	128.81110	0.12881	130.188	23.10	0.20	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,298.58760	1.29859	1,334.91110	1.33491	1,298.588	23.10	0.80	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,307.24820	1.30725	1,343.61240	1.34361	1,307.248	23.13	0.81	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	119.86270	0.11986	118.80510	0.11881	119.863	23.30	0.18	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	105.95180	0.10595	105.30910	0.10531	105.952	23.61	0.16	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,474.35180	1.47435	1,511.40910	1.51141	1,474.352	23.61	0.84	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	97.51850	0.09752	96.78420	0.09678	97.519	23.80	0.15	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,563.87580	1.56388	1,600.86510	1.60087	1,563.876	23.84	0.85	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,627.06990	1.62707	1,664.13300	1.66413	1,627.070	24.00	0.86	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,727.37410	1.72737	1,764.53400	1.76453	1,727.374	24.24	0.87	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,838.04940	1.83805	1,875.29150	1.87529	1,838.049	24.51	0.89	0.00	0	10,000.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	66.11350	0.06611	65.68230	0.06568	66.114	24.62	0.11	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	56.59920	0.05660	56.23610	0.05624	56.599	24.96	0.09	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,024.99920	2.02500	2,062.33610	2.06234	2,024.999	24.96	0.91	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	50.55490	0.05055	50.22730	0.05023	50.555	25.20	0.08	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	41.27100	0.04127	40.98910	0.04099	41.271	25.65	0.07	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,473.57580	2.47358	2,511.01610	2.51102	2,473.576	26.01	0.94	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,531.55030	2.53155	2,568.99690	2.56900	2,531.550	26.14	0.94	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	32.50350	0.03250	32.25210	0.03225	32.503	26.19	0.06	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,686.74910	2.68675	2,724.20880	2.72421	2,686.749	26.50	0.95	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	26.24150	0.02624	26.00660	0.02601	26.242	26.68	0.05	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	22.27570	0.02228	22.08710	0.02209	22.276	26.84	0.04	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	20.69920	0.02070	20.77480	0.02077	20.699	26.83	0.04	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	19.51060	0.01951	19.78000	0.01978	19.511	26.82	0.04	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	10.76450	0.01076	12.22220	0.01222	10.765	26.73	0.02	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	9.04810	0.00905	10.66250	0.01066	9.048	26.71	0.02	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	6.99550	0.00700	8.73840	0.00874	6.995	26.67	0.01	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	6.66200	0.00666	8.41800	0.00842	6.662	26.67	0.01	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	3.97670	0.00398	5.71940	0.00572	3.977	26.60	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	3.59030	0.00359	5.30690	0.00531	3.590	26.58	0.01	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	3.35250	0.00335	5.04860	0.00505	3.353	26.57	0.01	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	3.23900	0.00324	4.92420	0.00492	3.239	26.57	0.01	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.86020	0.00086	1.53000	0.00153	0.860	26.54	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.73330	0.00073	1.32500	0.00133	0.733	26.54	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.70770	0.00071	1.28320	0.00128	0.708	26.54	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.54080	0.00054	1.00710	0.00101	0.541	26.54	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.45130	0.00045	0.85560	0.00086	0.451	26.54	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	0.19670	0.00020	0.40510	0.00041	0.197	26.54	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.17900	0.00018	0.37230	0.00037	0.179	26.54	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.15990	0.00016	0.33630	0.00034	0.160	26.54	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.12260	0.00012	0.26490	0.00026	0.123	26.54	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.09560	0.00010	0.21180	0.00021	0.096	26.54	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.08190	0.00008	0.18440	0.00018	0.082	26.54	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.06240	0.00006	0.14450	0.00014	0.062	26.54	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.05550	0.00006	0.13010	0.00013	0.055	26.54	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.01900	0.00002	0.04980	0.00005	0.019	26.54	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00950	0.00001	0.02680	0.00003	0.010	26.54	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00840	0.00001	0.02400	0.00002	0.008	26.54	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.03720	14.03720	13.99930	13.99930		20.11	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.05920	14.05920	14.02110	14.02110		19.82	0.00	0.00	0	790.00
\$ / R	On 13/01/2017	Any day expiry			14.10020	14.10020	14.06160	14.06160		19.62	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	432.88540	0.43289	456.34630	0.45635	432.885	19.39	0.43	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	91.67390	0.09167	91.42290	0.09142	91.674	24.17	0.12	0.00	0	2,000.00
\$ / R	On 18/01/2017	Any day expiry			14.11390	14.11390	14.07510	14.07510		19.49	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	461.27830	0.46128	450.91030	0.45091	461.278	19.89	0.47	0.00	0	5,000.00

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 23/01/2017	Any day expiry		14.12750	14.12750		14.08860	14.08860		19.49	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry		14.13300	14.13300		14.09400	14.09400		19.50	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	529.41380	0.52941	555.19840	0.55520	529.414	19.42	0.47	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	142.04480	0.14204	140.92240	0.14092	142.045	23.24	0.17	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry		14.14940	14.14940		13.98700	13.98700		19.45	0.00	237,779.00	17	17.00
\$ / R	On 13/03/2017	Foreign Exchange Future		14.26220	14.26220		14.22210	14.22210		19.50	0.00	222,333,435.80	15,589	105,063.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	52.01880	0.05202	57.13670	0.05714	52.019	17.99	0.07	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	171.62550	0.17163	181.73450	0.18173	171.625	18.09	0.19	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	316.93610	0.31694	0.00000	0.00000	316.936	18.39	0.29	8,282,515.80	2,000	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	591.73760	0.59174	617.13440	0.61713	591.738	19.26	0.44	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	704.75100	0.70475	732.86470	0.73286	704.751	19.58	0.48	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	765.46670	0.76547	794.59840	0.79460	765.467	19.76	0.51	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	926.86880	0.92687	958.33160	0.95833	926.869	20.21	0.56	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,348.39780	1.34840	1,384.52840	1.38453	1,348.398	21.30	0.67	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,450.53530	1.45054	1,487.47500	1.48748	1,450.535	21.55	0.69	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	329.02660	0.32903	326.54430	0.32654	329.027	21.79	0.29	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,727.89940	1.72790	1,765.45870	1.76546	1,727.899	22.21	0.74	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,760.98780	1.76099	1,798.69810	1.79870	1,760.988	22.28	0.74	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	273.13860	0.27314	270.98000	0.27098	273.139	22.37	0.25	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	212.75790	0.21276	211.91030	0.21191	212.758	23.03	0.20	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,644.52300	2.64452	2,684.84760	2.68485	2,644.523	23.87	0.85	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	118.88190	0.11888	120.60720	0.12061	118.882	24.97	0.12	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	82.38510	0.08239	84.30840	0.08431	82.385	27.90	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	82.15520	0.08216	84.07890	0.08408	82.155	27.93	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	58.36020	0.05836	57.36100	0.05736	58.360	28.22	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	44.58750	0.04459	43.84780	0.04385	44.588	28.22	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	9.72590	0.00973	9.60400	0.00960	9.726	28.22	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry		14.34480	14.34480		14.30390	14.30390		19.57	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	544.88280	0.54488	568.05410	0.56805	544.883	18.95	0.39	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	188.83140	0.18883	189.69900	0.18970	188.831	23.87	0.16	0.00	0	1,000.00
\$ / R	On 21/04/2017	Any day expiry		14.36960	14.36960		14.32850	14.32850		19.76	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry		14.38060	14.38060		14.33940	14.33940		19.58	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	632.03100	0.63203	656.94240	0.65694	632.031	19.12	0.42	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	251.55440	0.25155	251.97220	0.25197	251.554	23.20	0.21	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future		14.53270	14.53270		14.49130	14.49130		19.73	0.00	193,357,573.50	13,305	149,293.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	542.65380	0.54265	562.29530	0.56230	542.654	18.66	0.34	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	561.32720	0.56133	581.45930	0.58146	561.327	18.72	0.35	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	680.33510	0.68034	703.38290	0.70338	680.335	19.08	0.39	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	717.23710	0.71724	741.12360	0.74112	717.237	19.18	0.41	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	744.18980	0.74419	768.67050	0.76867	744.190	19.25	0.42	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,142.49060	1.14249	1,173.37590	1.17338	1,142.491	20.22	0.53	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,572.32350	1.57232	1,607.69870	1.60770	1,572.324	21.13	0.62	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	539.06310	0.53906	534.60290	0.53460	539.063	21.57	0.35	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,786.36310	1.78636	1,823.30290	1.82330	1,786.363	21.57	0.65	0.00	0	3,155.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	521.79720	0.52180	517.75010	0.51775	521.797	21.69	0.34	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	472.87680	0.47288	469.44330	0.46944	472.877	22.04	0.31	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	442.37180	0.44237	439.60850	0.43961	442.372	22.25	0.30	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	365.13670	0.36514	364.02560	0.36403	365.137	22.87	0.25	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	227.19320	0.22719	230.20760	0.23021	227.193	25.23	0.16	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	201.11610	0.20112	204.75490	0.20475	201.116	26.23	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	127.83240	0.12783	129.24500	0.12925	127.832	26.74	0.10	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.59640	14.59640	14.55480	14.55480		19.61	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	607.44170	0.60744	630.02200	0.63002	607.442	18.65	0.36	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	273.32460	0.27332	276.79600	0.27680	273.325	24.53	0.18	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.62130	14.62130	14.57970	14.57970		19.61	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.65850	14.65850	14.60210	14.60210		19.63	0.00	7,329,250.00	500	3,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	243.05940	0.24306	255.31040	0.25531	243.059	17.25	0.17	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	320.70660	0.32071	336.87390	0.33687	320.707	17.70	0.21	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	599.35450	0.59935	622.53130	0.62253	599.354	18.45	0.33	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	603.60840	0.60361	626.90640	0.62691	603.608	18.45	0.33	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	830.53020	0.83053	861.42620	0.86143	830.530	19.01	0.40	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	885.91900	0.88592	918.03180	0.91803	885.919	19.15	0.41	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	593.71220	0.59371	586.01870	0.58602	593.712	21.90	0.33	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	521.51470	0.52151	515.92160	0.51592	521.515	22.41	0.30	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	485.02830	0.48503	480.48920	0.48049	485.028	22.70	0.28	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	372.13440	0.37213	373.26580	0.37327	372.134	24.14	0.22	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.67050	14.67050	14.60590	14.60590		19.61	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.88700	14.88700	14.83550	14.83550		20.17	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.28450	15.28450	15.23660	15.23660		20.87	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.68200	15.68200	15.63770	15.63770		21.40	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	624.66110	0.62466	629.31890	0.62932	624.661	18.98	0.24	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.03160	14.03160	13.99390	13.99390		20.13	0.00	210,474.00	15	379.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.26220	14.26220	14.22210	14.22210		19.50	0.00	256,719.60	18	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.53270	14.53270	14.49130	14.49130		19.73	0.00	43,598.10	3	51.00
£ / R	On 27/10/2016	Any day expiry			16.99900	16.99900	16.77790	16.77790		13.29	0.00	0.00	0	85.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.18770	17.18770	16.96710	16.96710		20.66	0.00	10,570,435.50	615	51,965.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	336.18600	0.33619	425.70830	0.42571	336.186	20.06	0.36	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	512.99610	0.51300	628.79030	0.62879	512.996	20.57	0.47	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	609.35760	0.60936	736.61300	0.73661	609.358	20.84	0.52	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.40	Call	458.10110	0.45810	370.69230	0.37069	458.101	21.03	0.46	0.00	0	500.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	940.38550	0.94039	1,094.81530	1.09482	940.386	21.76	0.65	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	1,089.03440	1.08903	1,252.19040	1.25219	1,089.034	22.13	0.69	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	75.95780	0.07596	54.65670	0.05466	75.958	24.02	0.10	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,241.93310	4.24193	4,462.71400	4.46271	4,241.933	28.99	0.97	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	2.79350	0.00279	2.12000	0.00212	2.794	33.93	0.00	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.50380	17.50380	17.27840	17.27840		19.63	0.00	105,022.80	6	7,774.00

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 25/04/2017	Any day expiry			17.66570		17.66570		17.43750	17.43750		19.51	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.87060		17.87060		17.64070	17.64070			0.00	0.00	0	19,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.37830		18.37830		18.13270	18.13270		18.20	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13468		0.13468		0.13396	0.13396		22.85	0.00	0.00	0	13,577.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13742		0.13742		0.13666	0.13666		21.54	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14067		0.14067		0.13989	0.13989		21.33	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14252		0.14252		0.14158	0.14158		22.76	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.16970		15.16970		15.03870	15.03870		20.23	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.27240		15.27240		15.15060	15.15060		17.91	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.35560		15.35560		15.22620	15.22620		18.67	0.00	16,108,024.40	1,049	52,848.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	137.42310		0.13742	116.48600	0.11649	137.423	21.36	0.20	0.00	0	450.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,635.68900		1.63569	1,750.03130	1.75003	1,635.689	22.28	0.86	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.44520		0.00045	0.39400	0.00039	0.445	29.23	0.00	0.00	0	2,961.00	
€ / R	On 13/03/2017	Foreign Exchange Future			15.67100		15.67100		15.53700	15.53700		18.54	0.00	9,559,310.00	610	8,287.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.04120		16.04120		15.90310	15.90310		18.89	0.00	8,020,600.00	500	77,407.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.25130		16.25130		16.09480	16.09480		19.02	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.56120		16.56120		16.40680	16.40680		19.50	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.68372		98.68372		98.18528	98.18528			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.79795		95.79795		95.28539	95.28539			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.59956		94.59956		94.07781	94.07781			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.70365		96.70365		96.18223	96.18223			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.36316		100.36316		99.84787	99.84787			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			100.01711		100.01711		100.01497	100.01497			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.65485		99.65485		99.64947	99.64947			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.71696		99.71696		99.70512	99.70512			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.01997		100.01997		100.00233	100.00233			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.04706		100.04706		100.02972	100.02972			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.35442		99.35442		99.32858	99.32858			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.04357		99.04357		99.00966	99.00966			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.12510		99.12510		99.08344	99.08344			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.65000		99.65000		99.60000	99.60000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.34780		98.34780		98.12178	98.12178			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.71906		97.71906		97.47750	97.47750			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.05622		97.05622		96.79993	96.79993			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.36069		97.36069		97.08915	97.08915			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.62479		99.62479		99.34016	99.34016			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		502.86100	502.86100		504.20900	504.20900			0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future		512.43200	512.43200		513.80700	513.80700			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future		522.52700	522.52700		523.93100	523.93100			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		533.23800	533.23800		534.68500	534.68500			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future		580.40300	580.40300		584.36000	584.36000			0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future		591.45000	591.45000		595.48400	595.48400			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future		603.10100	603.10100		607.21700	607.21700			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		615.46400	615.46400		619.68100	619.68100			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future		528.11600	528.11600		532.83300	532.83300			0.00	0.00	0	250.00
ALBI	On 02/02/2017	Index Future		538.16800	538.16800		542.97600	542.97600			0.00	0.00	0	373.00
ALBI	On 04/05/2017	Index Future		548.76900	548.76900		553.67500	553.67500			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		560.01900	560.01900		565.04000	565.04000			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.74040	10.74040		10.66330	10.66330		14.35	0.00	21,845,973.60	2,034	11,946.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.89580	10.89580		10.81670	10.81670		14.16	0.00	0.00	0	3,439.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		11.07830	11.07830		10.99760	10.99760		14.69	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.15170	11.15170		11.06010	11.06010		15.11	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.30270	11.30270		11.21480	11.21480		15.72	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.52730	10.52730		10.48780	10.48780		15.92	0.00	0.00	0	5,806.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.70850	10.70850		10.66710	10.66710		15.81	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.92090	10.92090		10.87790	10.87790		16.01	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		489.65500	489.65500		517.87140	517.87140			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		14.17020	14.17020		14.08220	14.08220		18.72	0.00	0.00	0	2,011.00
CHF / R	On 13/03/2017	Foreign Exchange Future		14.47830	14.47830		14.38710	14.38710		18.86	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		14.84220	14.84220		14.74760	14.74760		19.44	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.06050	2.06050		2.05400	2.05400		17.35	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.08300	2.08300		2.07690	2.07690		17.25	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.11030	2.11030		2.10440	2.10440		17.67	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.05520	2.05520		2.04870	2.04870		17.63	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.06800	2.06800		2.05150	2.05150		16.80	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.11030	2.11030		2.09330	2.09330		16.17	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	10.40748	78.21706		10.28480	79.01861				0.00	0.00	0	2,000.00
ES33	On 02/02/2017	Bond Future	10.49025	79.70579		10.36337	80.52328				0.00	0.00	0	6,789.00
ES33	On 04/05/2017	Bond Future	10.56452	77.48168		10.43339	78.31591				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.62977	79.07095		10.49400	79.92473				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	10.53704	82.40210		10.39914	83.43896				0.00	370,809,450.00	4,500	4,277.00
ES42	On 02/02/2017	Bond Future	10.61481	83.97050		10.47238	85.02783				0.00	755,734,500.00	9,000	4,500.00
ES42	On 04/05/2017	Bond Future	10.68880	81.36194		10.54165	82.44068				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.75328	83.03130		10.60117	84.13474				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	526.36700	526.36700		530.56300	530.56300				0.00	0.00	0	217.00
GOVI	On 02/02/2017	GOVI	536.38600	536.38600		540.66300	540.66300				0.00	0.00	0	327.00
GOVI	On 04/05/2017	GOVI	546.95200	546.95200		551.31600	551.31600				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	558.16400	558.16400		562.63200	562.63200				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.80970	1.80970		1.80480	1.80480			19.09	0.00	0.00	0	14,390.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.84070	1.84070		1.83550	1.83550			19.27	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.87630	1.87630		1.87100	1.87100			19.52	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	129.13796	129.13796		129.09542	129.09542				0.00	494,340,110.88	3,828	2,542.00
I2025	On 02/02/2017	Bond Future	130.32450	130.32450		130.28232	130.28232				0.00	249,441,093.00	1,914	3,231.00
I2025	On 04/05/2017	Bond Future	132.89986	132.89986		132.85775	132.85775				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	134.29979	134.29979		134.26087	134.26087				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	107.61444	107.61444		107.57803	107.57803				0.00	503,743,193.64	4,681	4,942.00
I2033	On 02/02/2017	Bond Future	109.66939	109.66939		109.63320	109.63320				0.00	1,026,724,829.18	9,362	4,681.00
I2033	On 04/05/2017	Bond Future	110.79736	110.79736		110.76127	110.76127				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	113.07512	113.07512		113.04171	113.04171				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 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	135.81696		135.81696		135.77202	135.77202			0.00	0.00	0	13,411.00
I2038	On 02/02/2017	Bond Future	136.97123		136.97123		136.92648	136.92648			0.00	0.00	0	17,942.00
I2038	On 04/05/2017	Bond Future	139.67788		139.67788		139.63339	139.63339			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	141.05072		141.05072		141.00956	141.00956			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	135.42960		135.42960		135.38404	135.38404			0.00	2,337,514,896.00	17,260	6,645.00
I2046	On 02/02/2017	Bond Future	138.01557		138.01557		137.97046	137.97046			0.00	4,764,297,476.40	34,520	17,260.00
I2046	On 04/05/2017	Bond Future	139.21487		139.21487		139.17000	139.17000			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	142.07712		142.07712		142.03550	142.03550			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	143.97540		143.97540		143.92646	143.92646			0.00	2,839,050,912.60	19,719	19,763.00
I2050	On 02/02/2017	Bond Future	145.12312		145.12312		145.07468	145.07468			0.00	5,723,365,606.56	39,438	21,827.00
I2050	On 04/05/2017	Bond Future	147.99066		147.99066		147.94249	147.94249			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	149.37180		149.37180		149.32674	149.32674			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	250.34200		250.34200		250.31400	250.31400			0.00	0.00	0	455.00
IGOV	On 02/02/2017	Index Future	255.12200		255.12200		255.09500	255.09500			0.00	0.00	0	653.00
IGOV	On 04/05/2017	Index Future	260.16400		260.16400		260.13700	260.13700			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	265.51200		265.51200		265.49100	265.49100			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	678.38900		678.38900		678.15900	678.15900			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	691.50900		691.50900		691.27700	691.27700			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	705.12400		705.12400		704.88700	704.88700			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	718.98000		718.98000		718.73700	718.73700			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		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.54000		92.46000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			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		7.53000	92.47000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13710		0.13710		0.13670	0.13670			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13710		0.13710		0.13670	0.13670			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
KES / R	On 19/06/2017	Foreign Exchange Future			0.13730		0.13730		0.13690	0.13690			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.03460		10.03460		9.97570	9.97570		15.54	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.17170		10.17170		10.11130	10.11130		15.39	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.33300		10.33300		10.27130	10.27130		16.05	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.31680		1.31680		1.31400	1.31400			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.32870		1.32870		1.32550	1.32550			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.34440		1.34440		1.34110	1.34110			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.22490		1.22490		1.21250	1.21250			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.22730		1.22730		1.21490	1.21490			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22970		1.22970		1.21730	1.21730			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.09440		1.09440		1.08810	1.08810			0.00	32,832.00	30	42.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.09880		1.09880		1.09250	1.09250			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.10380		1.10380		1.09740	1.09740			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.88453		114.63300		8.77570	115.40420		8.97	0.00	906,861,663.00	7,911	54,224.00
R186	On 03/11/2016	Bond Future	8.30	Call	1.27000		0.00127		10.20000	0.01020	1.270	8.83	0.00	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,639.17000		2.63917		1,947.95000	1.94795	2,639.170	8.90	0.96	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	866.28000		0.86628		508.85000	0.50885	866.280	9.01	0.61	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	559.72000		0.55972		306.39000	0.30639	559.720	9.05	0.47	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	135.32000		0.13532		62.66000	0.06266	135.320	9.17	0.16	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,250.16000		2.25016		2,990.12000	2.99012	2,250.160	9.23	0.92	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,562.35000		3.56235		4,329.85000	4.32985	3,562.350	9.34	0.99	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.93109		111.51213		8.81771	112.29906		9.14	0.00	743,228,346.45	6,665	48,570.00
R186	On 02/02/2017	Bond Future	8.00	Call	265.03000		0.26503		372.09000	0.37209	265.030	8.90	0.11	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	705.37000		0.70537		924.38000	0.92438	705.370	9.02	0.24	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	810.29000		0.81029		1,051.25000	1.05125	810.290	9.04	0.26	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,166.51000		1.16651		1,473.45000	1.47345	1,166.510	9.09	0.34	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	1,214.38000		1.21438		1,529.35000	1.52935	1,214.380	9.10	0.35	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,356.34000		2.35634		1,978.51000	1.97851	2,356.340	9.21	0.52	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,249.57000		2.24957		1,882.00000	1.88200	2,249.570	9.23	0.51	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,856.72000		1.85672		1,530.29000	1.53029	1,856.720	9.30	0.45	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.40	Put	945.09000		0.94509		749.53000	0.74953	945.090	9.52	0.27	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	778.62000		0.77862		610.82000	0.61082	778.620	9.58	0.23	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.97026		113.70932		8.85210	114.51264		8.92	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.99710		110.73510		8.87355	111.55834		9.08	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

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
R197	On 03/11/2016	Bond Future		303.41821	303.41821		303.31891	303.31891			0.00	48,243,495.39	159	861.00
R197	On 02/02/2017	Bond Future		302.53658	302.53658		302.43797	302.43797			0.00	96,206,632.44	318	159.00
R197	On 04/05/2017	Bond Future		308.51493	308.51493		308.41660	308.41660			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future		307.95869	307.95869		307.86773	307.86773			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		250.25989	250.25989		250.17598	250.17598			0.00	312,824,862.50	1,250	23,802.00
R202	On 02/02/2017	Bond Future		251.49287	251.49287		251.40945	251.40945			0.00	628,732,175.00	2,500	34,146.00
R202	On 04/05/2017	Bond Future		256.46261	256.46261		256.37917	256.37917			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future		258.07060	258.07060		257.99349	257.99349			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		8.54977	97.61958		8.47609	97.96565		6.73	0.00	245,025,145.80	2,510	8,067.00
R2023	On 02/02/2017	Bond Future		8.59784	99.47762		8.52003	99.83114		6.51	0.00	745,783,717.14	7,497	11,486.00
R2023	On 04/05/2017	Bond Future		8.62896	97.50402		8.54680	97.86526		6.51	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.64279	99.50368		8.55534	99.87535		6.18	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		7.70620	101.65408		7.64107	101.70708		0.85	0.00	988,890,890.24	9,728	20,801.00
R203	On 02/02/2017	Bond Future		7.73373	103.58889		7.63880	103.64380		0.61	0.00	503,856,360.96	4,864	5,183.00
R203	On 04/05/2017	Bond Future		7.44389	101.45584		7.28160	101.51258		0.40	0.00	0.00	0	0.00
R203	On 03/08/2017	Bond Future		5.45771	103.53670		4.88855	103.59774		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		9.28965	92.44518		9.17092	93.28306			0.00	0.00	0	17,500.00
R2030	On 02/02/2017	Bond Future		9.33890	90.19882		9.21605	91.05352			0.00	1,249,434,054.64	13,852	20,176.00
R2030	On 04/05/2017	Bond Future		9.38514	91.97633		9.25805	92.84855			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.42299	89.85541		9.29111	90.74836			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		9.38983	91.68546		9.27118	92.58345		12.75	0.00	451,642,575.96	4,926	7,118.00
R2032	On 02/02/2017	Bond Future		9.44123	93.43052		9.31868	94.34643		12.53	0.00	792,664,531.68	8,484	11,580.00
R2032	On 04/05/2017	Bond Future		9.48584	91.11157		9.35928	92.04620		12.85	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.52093	92.98048		9.38998	93.93714		12.55	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		9.47495	96.49809		9.35134	97.52964			0.00	0.00	0	1,031.00
R2035	On 02/02/2017	Bond Future		9.52800	98.33475		9.40042	99.38679			0.00	0.00	0	5,726.00
R2035	On 04/05/2017	Bond Future		9.57098	95.76770		9.43946	96.84117			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.60529	97.73193		9.46942	98.83046			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		9.53456	93.08349		9.40580	94.15561		14.20	0.00	823,695,803.01	8,849	23,986.00

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 02/02/2017	Bond Future		9.58321	90.59900		9.45051	91.69233		14.65	0.00	1,603,421,102.00	17,698	40,456.00
R2037	On 04/05/2017	Bond Future		9.62906	92.38444		9.49235	93.49994		14.41	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.66782	90.02148		9.52666	91.16274		14.76	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		7.89890	103.23977		7.83432	103.36383		2.07	0.00	235,593,155.14	2,282	21,022.00
R204	On 02/02/2017	Bond Future		7.92683	101.16466		7.85237	101.29198		1.91	0.00	115,428,877.06	1,141	12,082.00
R204	On 04/05/2017	Bond Future		7.92152	103.15791		7.83420	103.28850		1.74	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.84607	101.23049		7.73942	101.36692		1.57	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		9.58455	97.01377		9.44576	98.25381		14.87	0.00	0.00	0	257.00
R2040	On 02/02/2017	Bond Future		9.63317	94.35373		9.49020	95.61823		15.36	0.00	0.00	0	4,986.00
R2040	On 04/05/2017	Bond Future		9.67902	96.21316		9.53180	97.50328		15.09	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.71800	93.67825		9.56610	94.99788		15.47	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		9.59940	94.19265		9.45555	95.49391		15.57	0.00	2,449,008.90	26	3,589.00
R2044	On 02/02/2017	Bond Future		9.64643	91.60407		9.49836	92.93095		16.10	0.00	2,654,136,324.18	28,974	18,328.00
R2044	On 04/05/2017	Bond Future		9.69072	93.40934		9.53838	94.76299		15.83	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.72836	90.94219		9.57134	92.32658		16.24	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		9.55950	93.63078		9.41570	94.97062		16.17	0.00	9,831,231.90	105	35,826.00
R2048	On 02/02/2017	Bond Future		9.60780	95.41282		9.45977	96.77908		15.97	0.00	0.00	0	28,835.00
R2048	On 04/05/2017	Bond Future		9.64705	92.85169		9.49489	94.24553		16.46	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.67862	94.75613		9.52202	96.18147		16.13	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		8.11397	99.88580		8.04470	100.07439		3.28	0.00	11,486,867.00	115	34,702.00
R207	On 02/02/2017	Bond Future		8.14965	98.14453		8.07343	98.33758		3.10	0.00	22,573,241.90	230	33,757.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,004.02000	2.00402	2,187.81000	2.18781	2,004.020	3.28	0.88	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.17395	100.07840		8.08953	100.27597		2.94	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		8.16240	98.48622		8.06696	98.69094		2.83	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,015.47000	1.01547	1,096.03000	1.09603	1,015.470	2.86	0.51	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		8.29952	95.10353		8.23065	95.34466		4.77	0.00	809,996,765.01	8,517	20,924.00
R208	On 02/02/2017	Bond Future		8.34247	96.91366		8.26851	97.16023		4.45	0.00	871,350,717.06	8,991	31,645.00

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 04/05/2017	Bond Future			8.36949		95.41957		8.28984	95.67169		4.41	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.37221		97.37659		8.28538	97.63688		4.17	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			9.42424		72.62266		9.30041	73.48538		14.70	0.00	684,976,929.12	9,432	25,890.00
R209	On 03/11/2016	Bond Future	8.81	Call	1.37000		0.00137		11.95000	0.01195	1.370	14.49	0.00	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	3.35000		0.00335		23.68000	0.02368	3.350	14.52	0.01	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,757.48000		2.75748		1,986.79000	1.98679	2,757.480	14.60	0.96	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,687.84000		2.68784		1,924.20000	1.92420	2,687.840	14.60	0.95	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	971.55000		0.97155		551.74000	0.55174	971.550	14.78	0.64	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	622.83000		0.62283		1,177.06000	1.17706	622.830	14.86	0.50	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	552.79000		0.55279		283.05000	0.28305	552.790	14.88	0.45	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.46926		74.00493		9.34187	74.88473		14.53	0.00	1,377,379,757.16	18,612	21,404.00
R209	On 04/05/2017	Bond Future			9.50818		72.31161		9.37717	73.20927		14.96	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.53871		73.79488		9.40379	74.71320		14.72	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			187.47121		187.47121		187.40848	187.40848			0.00	0.00	0	891.00
R210	On 02/02/2017	Bond Future			191.05092		191.05092		190.98888	190.98888			0.00	0.00	0	1,699.00
R210	On 04/05/2017	Bond Future			192.51013		192.51013		192.44811	192.44811			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			196.46808		196.46808		196.41068	196.41068			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			141.49030		141.49030		141.41077	141.41077			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			148.62038		148.62038		148.57215	148.57215			0.00	671,169,636.08	4,516	3,049.00
R212	On 02/02/2017	Bond Future			149.50887		149.50887		149.46109	149.46109			0.00	337,591,028.46	2,258	3,380.00
R212	On 04/05/2017	Bond Future			152.46341		152.46341		152.41576	152.41576			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			153.56799		153.56799		153.52397	153.52397			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			9.30475		83.28691		9.18608	84.10049		12.44	0.00	270,682,457.50	3,250	16,293.00
R213	On 02/02/2017	Bond Future			9.35532		84.87207		9.23274	85.70189		12.26	0.00	3,217,924,534.05	37,915	26,029.00

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 04/05/2017	Bond Future	9.39547		82.99147		9.26898	83.83826		12.59	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.42640		84.69352		9.29556	85.56024		12.35	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	9.50937		72.88243		9.37054	73.89440		15.54	0.00	38,627,687.90	530	24,310.00
R214	On 02/02/2017	Bond Future	9.55608		74.26964		9.41330	75.30148		15.37	0.00	1,249,215,344.80	16,820	21,263.00
R214	On 04/05/2017	Bond Future	9.59384		72.43383		9.44717	73.48657		15.83	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.62390		73.91948		9.47303	74.99608		15.53	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	24,016.79000	24,016.79000		23,871.84000	23,871.84000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.10500	10.10500		10.05030	10.05030			16.22	0.00	0.00	0	165.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.27520	10.27520		10.21860	10.21860			15.99	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.49920	4.49920		4.49340	4.49340			15.50	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.49550	4.49550		4.48770	4.48770			15.38	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.39170	1.39170		1.37760	1.37760				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.34790	1.34790		1.33920	1.33920				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29400	1.29400		1.30070	1.30070				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>43,887,120,252.16</b>	<b>557,021</b>	<b>4,355,968.00</b>
<b>Grand Total:</b>												<b>43,887,120,252.16</b>	<b>557,021</b>	<b>4,355,968.00</b>